

Ex

$$x'' + 16x = \cos 4t$$

$$sY(s) - sy_0 - y_0' + 16Y(s) = \frac{1}{s^2 + 16}$$

$$(s^2 + 16)Y(s) = 1 + \frac{s}{s^2 + 16}$$

$$Y(s) = \frac{1}{s^2 + 16} + \frac{s}{(s^2 + 16)^2}$$

$$y = \frac{1}{4} \sin 4t + \frac{1}{8} t \sin 4t.$$

EX,

$$y'''(t) + 3y'(t) = 9t^2 - 12t + 6; y(0) = 3; y'(0) = 0; y''(0) = -4$$

$$s^3Y(s) - 3s^2 + 4 + 3sY(s) - 9 = \frac{18}{s^3} - \frac{12}{s^2} + \frac{6}{s}$$

$$Y(s) = \frac{(s^2 + 3)(3s^2 - 4s + 6)}{s^4(s^2 + 3)}$$

$$Y(s) = \frac{3}{s} - \frac{4}{s^2} + \frac{6}{s^4}$$

$$y = 3 - 2t^2 + t^3$$

EX, the motion of a mass on a horizontal plane can be described by the IVP

$$x'' + 48x = 0 \quad x_0 = 1/4; x_0' = 0$$

$$s^2X(s) - s\frac{1}{4} + 48X(s) = 0$$

$$X(s) = \frac{1}{4} \frac{s}{s^2 + 48}$$

$$x(t) = \frac{1}{4} \cos 48t.$$

DEFINITION OF A BEAM.

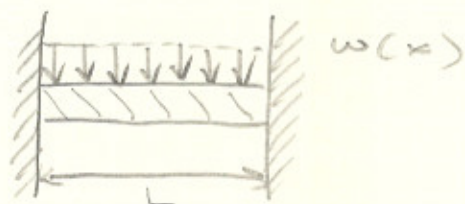
the static definition of a beam (uniform) of length L , carrying a uniform load of $w(x)$ per unit length is found from the 4th order DE.

$$EI \frac{d^4 y}{dx^4} = w(x)$$

E : Young's modulus

I : moment of inertia

EX. A beam of length L is well embedded at both ends as shown below



In this case, the definition $y(x)$ must satisfy the following definitions

$$y_0 = 0 \quad y_0' = 0$$

$$y(L) = 0 \quad y'(L) = 0$$

The first two conditions indicate that there is no vertical deflection at the ends, the last 2 conditions mean that along the x axis, the slope is zero at both ends. find the definition of the beam when a constant load w_0 is uniformly distributed across its length.

$$\text{ie } w_0(x) = C, \quad 0 < x < L$$

so we have

$$EI \frac{d^4 y}{dx^4} = C$$

LT both sides

$$EI \left[s^4 Y(s) - s^3 y_0 - s^2 y_0' - s y_0'' - y_0''' \right] = \frac{C}{s}$$

rearrange

$$s^4 Y(s) - s y_0'' - y_0''' = \frac{C}{EI s}$$

$$\text{let } C_1 = y_0'' ; C_2 = y_0'''$$

$$Y(s) = \frac{C_1}{s^3} + \frac{C_2}{s^4} + \frac{C}{EI s^5}$$

$$y(x) = \frac{C_1}{2!} \mathcal{L}^{-1} \left[\frac{2!}{s^3} \right] + \frac{C_2}{3!} \mathcal{L}^{-1} \left[\frac{3!}{s^4} \right] + \frac{C}{EI 4!} \mathcal{L}^{-1} \left[\frac{4!}{s^5} \right]$$

$$= \frac{C_1}{2} x^2 + \frac{C_2}{6} x^3 + \frac{C}{24EI} x^4$$

DERIVATIVES OF TRANSFORMS.

for $n = 1, 2, 3, \dots$

$$\mathcal{L}[t^n f(t)] = (-1)^n \frac{d^n}{ds^n} [\mathcal{L} f(t)]$$

EX.

$$\mathcal{L}[t e^{3t}] = (-1)^1 \frac{d}{ds} [\mathcal{L} e^{3t}]$$

$$= \frac{1}{(s-3)^2}$$

called their convolution, and is denoted by $f * g$. The convolution has the property that the Laplace transform of $f * g$ has Laplace transform of f multiplied by the Laplace transform of g .

defined on $[0, \infty]$, then the convolution $f * g$ is the function defined by

$$f * g = \int_0^t f(t - \tau) g(\tau) d\tau$$

Proof

$$\text{let } F(s) = \mathcal{L} f(t)$$

$$G(s) = \mathcal{L} g(t)$$

as usual from the definition of the transform we have

$$F(s) G(s)$$

Replace t to τ as the variable of integration in the last integral, then

$$F(s) G(s) = \int_0^{\infty} F(s) e^{-s\tau} g(\tau) d\tau$$

we have

$$F(s) G(s) = \int_0^{\infty} \mathcal{L}[f(t - \tau) u(t - \tau)] g(\tau) d\tau$$

but we have

$$= \mathcal{L}[f(t - \tau) u(t - \tau)]$$

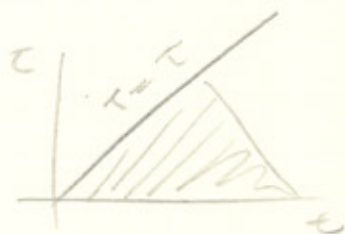
$$= \int_0^{\infty} e^{-st} f(t - \tau) u(t - \tau) dt$$

$$F(s)G(s) = \int_0^{\infty} \int_0^{\infty} e^{-st} g(\tau) u(t-\tau) f(t-\tau) d\tau dt$$

we know that

$$u(t-\tau) = \begin{cases} 0 & t < \tau \\ 1 & t \geq \tau \end{cases}$$

$$\therefore F(s)G(s) = \int_0^{\infty} \int_{\tau}^{\infty} e^{-st} g(\tau) f(t-\tau) dt d\tau$$



In the diagram, it shows the $t\tau$ plane the last integration is over, the shaded area, which consists of points (t, τ) satisfying $0 < \tau \leq t < \infty$

Reverse the order of integration in the last integral, we get

$$\begin{aligned} F(s)G(s) &= \int_0^{\infty} \int_0^t e^{-st} g(\tau) f(t-\tau) d\tau dt \\ &= \int_0^{\infty} e^{-st} \left[\int_0^t g(\tau) f(t-\tau) d\tau \right] dt \\ &= \int_0^{\infty} e^{-st} (f * g) dt \\ &= \mathcal{L}(f * g) \end{aligned}$$

The convolution theorem has an inverse version

$$\mathcal{L}^{-1}[F(s)G(s)] = f * g$$

EX find the inverse LT of the product given below by the convolution theorem

$$\mathcal{L}^{-1}\left[\frac{1}{(s-1)(s+4)}\right]$$

note: we may of course find the inverse using partial fractions... but...

$$F(s) = \frac{1}{s-1}$$

$$G(s) = \frac{1}{s+4}$$

we know that

$$f(t) = e^t$$

$$g(t) = e^{-4t}$$

$$\mathcal{L}^{-1}\left[\frac{1}{(s-1)(s+4)}\right] = \int_0^t f(\tau) g(t-\tau) d\tau$$

$$= \int_0^t e^{\tau} e^{-4(t-\tau)} d\tau$$

$$= e^{-4t} \int_0^t e^{\tau} e^{-4\tau} d\tau$$

$$= e^{-4t} \left[\frac{1}{5} e^{\tau} \right]_0^t$$

$$= \frac{1}{5} e^t - \frac{1}{5} e^{-4t}$$

which is the same as partial fractions.

EX. Solve the IVP by L.T.

$$y''(t) + 100y(t) = 100 \quad \text{for } y(0) = 2, y'(0) = 0$$

L.T. both sides.

$$s^2 Y - 2s + 100Y = \frac{100}{s}$$

$$Y = \frac{2s}{s^2 + 100} + 10 \left\{ \frac{1}{s} \cdot \frac{10}{(s^2 + 100)} \right\}$$

$$\mathcal{L}^{-1} \left[\frac{2s}{s^2 + 100} \right] = 2 \cos 10t$$

$$\mathcal{L}^{-1} \left[\frac{1}{s} \cdot \frac{10}{s^2 + 100} \right] = \int_0^t f(t-\tau) g(\tau) d\tau$$

$$\mathcal{L}^{-1} \left[\frac{1}{s} \right] = 1 = g(s) \quad \mathcal{L}^{-1} \left[\frac{10}{s^2 + 100} \right] = \sin 10t = f(s)$$

$$= \int_0^t \sin 10\tau d\tau = -\cos 10\tau \Big|_0^t = 1 - \cos 10t$$

$$y(s) = 1 + \cos 10t + \sin 10t$$

2x2 SYSTEMS. (L.T. METHOD)

Consider $\frac{dx}{dt} = y$; $\frac{dy}{dt} = 5y - 6x + 2e^{-t}$

solve for $x(t)$ & $y(t)$ for $t > 0$

LT Both sides.

$$Xs = Y \quad ; \quad sY = 5Y - 6X + \frac{2}{s+1}$$

substitute for Y and solve

$$X = \frac{s+3}{(s-3)(s+2)(s+1)}$$

Partial fractions yields

$$X(s) = \frac{3}{2} \frac{1}{(s-3)} - \frac{5}{3} \frac{1}{(s-2)} + \frac{1}{6} \frac{1}{(s+1)}$$

$$x(t) = \frac{3}{2} e^{3t} - \frac{5}{3} e^{2t} + \frac{1}{6} e^{-t}$$

now we need to solve for $y(t)$

$$Y(s) = \frac{s^2 + 3s}{(s-3)(s-2)(s+1)}$$

EX Solve the IVP given by.

$$x'(t) + x(t) + y'(t) - y(t) = 2$$

$$x''(t) + x'(t) - y'(t) = \cos t$$

for $x(0) = 0$; $x'(0) = 2$; $y(0) = 1$

$$sX + X + sY - 1 - Y = \frac{2}{s}$$

$$s^2 X - 2 + sX - sY - 1 = \frac{3}{s^2 + 1}$$

substitute & solve.

MATRIX ALGEBRA

$$a_{11}x_1 + a_{21}x_2 = b_1$$

$$a_{12}x_1 + a_{22}x_2 = b_2$$

we write this in compact form.

$$\overbrace{A \underline{X} = \underline{b}}^{\text{vectors}}$$

$$\underbrace{A}_{2 \times 2} = \begin{bmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{bmatrix}$$

$$\underbrace{\underline{X}}_{2 \times 1} = \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$$

$$\underbrace{\underline{b}}_{2 \times 1} = \begin{bmatrix} b_1 \\ b_2 \end{bmatrix}$$

$$\underline{A}^{-1} \underline{A} \underline{x} = \underline{A}^{-1} \underline{b} = \underline{x}$$

MATRIX ALGEBRA.

introduction: a system such as.

$$\begin{array}{ccccccc} a_{11}x_1 + a_{12}x_2 + \dots + a_{1n}x_n & = & b_1 \\ a_{21}x_1 + a_{22}x_2 + \dots + a_{2n}x_n & = & b_2 \\ \vdots & & \vdots \\ a_{n1}x_1 + a_{n2}x_2 + \dots + a_{nn}x_n & = & b_n \end{array}$$

the above can be written in compact form

$$\underline{A} \underline{x} = \underline{b}$$

where,

$$\underline{A} = \begin{vmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22} & \dots & \vdots \\ \vdots & \vdots & \ddots & \vdots \\ a_{n1} & a_{n2} & \dots & a_{nn} \end{vmatrix}$$

$\begin{matrix} \uparrow & \uparrow \\ \text{rows} & \text{columns} \end{matrix}$
 $n \times n$ matrix

$$\underline{b} = \begin{vmatrix} b_1 \\ b_2 \\ \vdots \\ b_n \end{vmatrix} \quad \underline{x} = \begin{vmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{vmatrix}$$

$n \times 1$ matrix
 both are vectors.

for $n=2$

$$\begin{bmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} b_1 \\ b_2 \end{bmatrix}$$

a_{11}, a_{22} are diagonal entries
 a_{12}, a_{21} are off diagonal entries.

EX,

$$A = \begin{bmatrix} 2 & 3 & 6 \\ 0 & 1 & 6 \end{bmatrix}$$

is a rectangular matrix with dimensions of 2×3

note: two matrices are said to be equal if $a_{ij} = b_{ij}$ for all i & j .

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

you can add matrices if their dimensions are the same dimensions.

$$\begin{bmatrix} a & b \\ c & d \end{bmatrix} + \begin{bmatrix} e & f \\ g & h \end{bmatrix} = \begin{bmatrix} a+e & b+f \\ c+g & d+h \end{bmatrix}$$

SCALAR MULTIPLE

of a matrix, If k is a real number, then the scalar multiple of a matrix $A(n \times n)$

$$kA = \begin{vmatrix} ka_{11} & ka_{12} & \dots & ka_{1n} \\ ka_{21} & ka_{22} & \dots & ka_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ ka_{n1} & ka_{n2} & \dots & ka_{nn} \end{vmatrix}$$

EX,

$$5 \begin{vmatrix} 2 & -3 \\ 4 & -1 \\ \frac{1}{5} & 6 \end{vmatrix} = \begin{vmatrix} 10 & -15 \\ 20 & -5 \\ 1 & 30 \end{vmatrix}$$

DIFFERENCE OF MATRICES.

$$\underline{A} + (-1)\underline{B} = \underline{A} - \underline{B}$$

PROPERTIES OF MATRIX ADDITION & SCALAR.

Suppose \underline{A} , \underline{B} , and \underline{C} are $m \times n$ matrices and k_1 & k_2 are scalars.

$$\underline{A} + \underline{B} = \underline{B} + \underline{A}$$

$$\underline{A} + (\underline{B} + \underline{C}) = (\underline{A} + \underline{B}) + \underline{C}$$

$$k_1 k_2 \underline{A} = k_1 (k_2 \underline{A})$$

$$k_1 (\underline{A} + \underline{B}) = k_1 \underline{A} + k_1 \underline{B}$$

$$(k_1 + k_2) \underline{A} = k_1 \underline{A} + k_2 \underline{A}$$

MATRIX MULTIPLICATION

If \underline{A} is an $m \times n$ matrix and \underline{B} is a $n \times q$ matrix then the product

\underline{AB} is a $m \times q$ matrix.

EX

$$\underline{A} = \begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \end{bmatrix} ; \underline{B} = \begin{bmatrix} b_{11} & b_{12} \\ b_{21} & b_{22} \\ b_{31} & b_{32} \end{bmatrix}$$

$$\underline{A} \cdot \underline{B} = \begin{bmatrix} (a_{11}b_{11} + a_{12}b_{21} + a_{13}b_{31}) & (a_{11}b_{12} + a_{12}b_{22} + a_{13}b_{32}) \\ (a_{21}b_{11} + a_{22}b_{21} + a_{23}b_{31}) & (a_{21}b_{12} + a_{22}b_{22} + a_{23}b_{32}) \end{bmatrix}$$

EX,

$$\underline{A} = \begin{bmatrix} 4 & 7 \\ 3 & 5 \end{bmatrix}$$

$$\underline{B} = \begin{bmatrix} 9 & -2 \\ 6 & 8 \end{bmatrix}$$

$$\underline{AB} = \begin{bmatrix} 78 & 48 \\ 57 & 34 \end{bmatrix}$$

$$\underline{BA} = \begin{bmatrix} 30 & 53 \\ 48 & 82 \end{bmatrix}$$

we see that

$$\underline{AB} \neq \underline{BA}$$

ASSOCIATE LAW

$$\underbrace{\underline{A}(\underline{B}\underline{C})}_{m \times n} = \underbrace{(\underline{A}\underline{B})\underline{C}}_{\text{same}}$$

$\begin{matrix} \uparrow & \uparrow & \uparrow \\ m \times r & r \times p & p \times n \end{matrix}$

DISTRIBUTED LAW

If \underline{B} & \underline{C} are both $(r \times n)$ matrices, and \underline{A} is an $(m \times r)$ matrix, then.

$$\underline{A}(\underline{B} + \underline{C}) = \underline{AB} + \underline{AC}$$

note that if the product given by $(\underline{B} + \underline{C})\underline{A}$ is defined, then it is equal $\underline{BA} + \underline{CA}$

TRANSPOSE.

If \underline{A} is a $(m \times n)$ matrix, then, \underline{A}^T is a $n \times m$ matrix

$$\underline{A} = \begin{bmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ a_{21} & \dots & \dots & \vdots \\ \vdots & \vdots & \ddots & \vdots \\ a_{m1} & \dots & \dots & a_{mn} \end{bmatrix}$$

$$\underline{A}^T = \begin{bmatrix} a_{11} & a_{21} & \dots & a_{m1} \\ a_{12} & \dots & \dots & \vdots \\ \vdots & \vdots & \ddots & \vdots \\ a_{1n} & \dots & \dots & a_{mn} \end{bmatrix}$$

EX.

$$\underline{B} = \begin{vmatrix} 5 \\ 0 \\ 3 \end{vmatrix} \quad \underline{B}^T = \begin{vmatrix} 5 & 0 & 3 \end{vmatrix}$$

flip on this line... rows become columns, vice versa.

PROPERTIES OF TRANSPOSE

$$(\underline{A}^T)^T = \underline{A}$$

$$(\underline{A} + \underline{B})^T = \underline{A}^T + \underline{B}^T$$

$$(\underline{AB})^T = \underline{B}^T \underline{A}^T$$

$$(k\underline{A})^T = k\underline{A}^T$$

SPECIAL MATRICES.

Zero or Null matrix (\underline{O})

$$\text{EX } \begin{matrix} a_{11}x_1 + a_{12}x_2 = 0 \\ a_{21}x_1 + a_{22}x_2 = 0 \end{matrix} \quad \underline{A}\underline{x} = \underline{O}$$

EX. a null matrix

a null matrix can have various kinds of dimensions.

note:

$$\underline{A} + \underline{O} = \underline{A}$$

same dimension

$$\underline{A} + (-1)\underline{A} = \underline{O}$$

A is square.

TRIANGULAR MATRIX.

EX.

$$\begin{vmatrix} 1 & 2 & 3 & 4 \\ 0 & 5 & 6 & 7 \\ 0 & 0 & 8 & 9 \\ 0 & 0 & 0 & 10 \end{vmatrix}$$

upper triangular matrix.

DIAGONAL MATRIX

all values are zero, except diagonal element.

EX.
$$\begin{vmatrix} 1 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 3 \end{vmatrix}$$

UNIT MATRIX

an $n \times n$ matrix which is a diagonal matrix where all its elements are zero except the diagonal which is 1.

$$\underline{I} = \begin{vmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{vmatrix}$$

interestingly

$$\underline{I} \underline{A} = \underline{A} \underline{I}$$

\uparrow \nearrow
 3×3

SYMMETRIC MATRIX

$$A = A^T$$

SYSTEMS OF LINEAR EQUATIONS.

A system of n linear algebraic equations are given by, for $n=3$

$$a_{11}x_1 + a_{12}x_2 + a_{13}x_3 = b_1$$

$$a_{21}x_1 + a_{22}x_2 + a_{23}x_3 = b_2$$

$$a_{31}x_1 + a_{32}x_2 + a_{33}x_3 = b_3$$

can be written as $\underline{A}\underline{x} = \underline{b}$; if $\underline{b} = \underline{0}$, then it is known as homogeneous algebraic eqn.

if $\underline{b} \neq \underline{0}$ then it is non-homogeneous.

EX solve

$$\begin{aligned} 3x_1 + 6x_2 &= 3 \\ x_1 - 4x_2 &= 7 \end{aligned}$$

$$\underline{A} = \begin{vmatrix} 3 & 6 \\ 1 & -4 \end{vmatrix} \quad \underline{b} = \begin{vmatrix} 3 \\ 7 \end{vmatrix} \quad \underline{x} = \begin{vmatrix} x_1 \\ x_2 \end{vmatrix}$$

A system of linear equations can be transformed into an equivalent system by the following steps.

multiply by an equal non zero constant.

Introduce the position of equations. in the system.

add a non zero multiple of one equation to any other equation

(then messour crunched numbers for awhile).

AUGUMENTED MATRIX.

a set of n linear algebraic eqs

$$\underline{A}\underline{x} = \underline{b} \quad \text{in compact form}$$

The above can be represented by an augmented matrix

$$[\underline{A} | \underline{b}]$$

GAUSSIAN ELIMINATION

Solve the set of linear equations by gaussian elimination.

Ex.
$$\begin{aligned} 2x_1 + 6x_2 + x_3 &= 7 \\ x_1 + 2x_2 + x_3 &= -1 \\ 5x_1 + 7x_2 - 4x_3 &= 9 \end{aligned}$$

SOLUTION:

Write the above set in augmented matrix form. Then perform successive row operations.

$$A|b = \left[\begin{array}{ccc|c} 2 & 6 & 1 & 7 \\ 1 & 2 & 1 & -1 \\ 5 & 7 & -4 & 9 \end{array} \right] \begin{array}{l} \text{exchange rows one and} \\ \text{two including } b_1 \text{ \& } b_2 \end{array}$$

$$\Rightarrow \left[\begin{array}{ccc|c} 1 & 2 & -1 & -1 \\ 2 & 6 & 1 & 7 \\ 5 & 7 & -4 & 9 \end{array} \right] \begin{array}{l} -2R_1 + R_2 \\ \uparrow \text{"row"} \\ -5R_1 + R_3 \end{array}$$

$$\Rightarrow \left[\begin{array}{ccc|c} 1 & 2 & -1 & -1 \\ 0 & 2 & 3 & 9 \\ 0 & -3 & 1 & 14 \end{array} \right] -\frac{1}{2}R_2$$

$$\Rightarrow \left[\begin{array}{ccc|c} 1 & 2 & -1 & -1 \\ 0 & 1 & 3/2 & 9/2 \\ 0 & -3 & 1 & 14 \end{array} \right] 3R_2 + R_3$$

$$\Rightarrow \left[\begin{array}{ccc|c} 1 & 2 & -1 & -1 \\ 0 & 1 & 3/2 & 9/2 \\ 0 & 0 & 1 + (9/2) & 3(9/2) + 14 \end{array} \right] 2/11 R_3$$

$$\Rightarrow \left[\begin{array}{ccc|c} 1 & 2 & -1 & -1 \\ 0 & 1 & 3/2 & 9/2 \\ 0 & 0 & 1 & 5 \end{array} \right] \quad x_3 = 5$$

The above is
$$\begin{aligned} x_1 + 2x_2 + x_3 &= -1 \\ x_2 + \frac{3}{2}x_3 &= 9/2 \\ x_3 &= 5 \end{aligned}$$

Substitute back to solve for x_1, x_2

$$\underline{x} = \begin{bmatrix} 10 \\ -3 \\ 5 \end{bmatrix}$$

GAUSS-JORDAN METHOD'S

The gaussian elimination process is continued i.e. further row operations. We will eventually end up with a unit matrix augmented by the solution of the system of equations.

Continuing from the previous Gaussian Elimination -

$$\begin{bmatrix} 1 & 2 & -1 & | & -1 \\ 0 & 1 & 3/2 & | & 9/2 \\ 0 & 0 & 1 & | & 5 \end{bmatrix} \xrightarrow{-2R_2 + R_1, \quad -3/2 R_2 + R_3} \begin{bmatrix} 1 & 0 & -4 & | & -10 \\ 0 & 1 & 3/2 & | & 9/2 \\ 0 & 0 & 1 & | & 5 \end{bmatrix} \xrightarrow{4R_3 + R_1, \quad -3/2 R_2 + R_3} \begin{bmatrix} 1 & 0 & 0 & | & 10 \\ 0 & 1 & 0 & | & -3 \\ 0 & 0 & 1 & | & 5 \end{bmatrix} \text{ identical solution.}$$

DETERMINATES.

an A square matrix has a number known as a determinate (which is scalar)

$$\det \underline{A} = |\underline{A}|$$

EX

$$|\underline{A}| = \begin{vmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{vmatrix} = a_{11}a_{22} - a_{12}a_{21}$$

EX

$$|\underline{A}| = \begin{vmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{vmatrix}$$

$$= a_{11} \begin{vmatrix} a_{22} & a_{23} \\ a_{32} & a_{33} \end{vmatrix} - a_{12} \begin{vmatrix} a_{21} & a_{23} \\ a_{31} & a_{33} \end{vmatrix} + a_{13} \begin{vmatrix} a_{21} & a_{22} \\ a_{31} & a_{32} \end{vmatrix}$$

The process can be expanded to a higher order matrices. The above process was to evaluate $|A|$ along the first row

The cofactor for a_{11} is C_{11}

$$C_{11} = \begin{bmatrix} a_{22} & a_{23} \\ a_{32} & a_{33} \end{bmatrix}$$

The cofactor for a_{12} is C_{12}

$$C_{12} = \begin{bmatrix} a_{21} & a_{23} \\ a_{31} & a_{33} \end{bmatrix}$$

The cofactor for a_{13} is C_{13}

$$C_{13} = \begin{bmatrix} a_{21} & a_{22} \\ a_{31} & a_{32} \end{bmatrix}$$

$$\therefore |A| = a_{11}C_{11} - a_{12}C_{12} + a_{13}C_{13}$$

In general the cofactor of a_{ij} is

$$C_{ij} = (-1)^{i+j} M_{ij}$$

The above process can be written as a checker board pattern as follows.

$$\begin{bmatrix} + & - & + \\ - & + & - \\ + & - & + \end{bmatrix}$$

THEOREM

If A is an $(n \times n)$ square matrix then

$$|A^T| = |A| \quad \text{EX. } |A^T| = \begin{vmatrix} 5 & 3 \\ 7 & -4 \end{vmatrix} = |A| = \begin{vmatrix} 5 & 3 \\ 7 & -4 \end{vmatrix}$$

$$-41 = -41$$

THEOREM.

If A is an $(n \times n)$ matrix and if two of its rows or columns are the same, then the determinant is zero.

EX

$$\underline{A} = \begin{bmatrix} 6 & 2 & 2 \\ 4 & 2 & 2 \\ 9 & 2 & 2 \end{bmatrix} \quad \det \underline{A} = |\underline{A}| = 0$$

THEOREM.

If \underline{B} is a matrix obtained by interchanging any 2 rows or columns of an $(n \times n)$ matrix then

$$|\underline{B}| = -|\underline{A}|$$

EX.

$$\left| \begin{bmatrix} 2 & 1 & 3 \\ 6 & 0 & 7 \\ 4 & -1 & 9 \end{bmatrix} \right| = - \left| \begin{bmatrix} 4 & -1 & 9 \\ 6 & 0 & 7 \\ 2 & 1 & 3 \end{bmatrix} \right|$$

THEOREM

If \underline{A} and \underline{B} are both $(n \times n)$ matrices then,

$$|\underline{AB}| = |\underline{A}| |\underline{B}|$$

EX.

$$\underline{A} = \begin{bmatrix} 2 & 6 \\ 1 & -1 \end{bmatrix} ; \quad \underline{B} = \begin{bmatrix} 3 & -4 \\ -3 & 5 \end{bmatrix}$$

$$|\underline{AB}| = \left| \begin{bmatrix} 2 & 6 \\ 1 & -1 \end{bmatrix} \begin{bmatrix} 3 & -4 \\ -3 & 5 \end{bmatrix} \right| = \left| \begin{bmatrix} -12 & 22 \\ 6 & -9 \end{bmatrix} \right| = -24$$

$$|\underline{A}| = -8 \quad |\underline{B}| = 3 \quad \therefore |\underline{A}| |\underline{B}| = -24$$

THEOREM

If \underline{A} is an $(n \times n)$ upper or lower triangular matrix, then $\det \underline{A} = |\underline{A}| =$ the product of the diagonal elements.

MATRIX INVERSION.

If \underline{A} is an $(n \times n)$ matrix and \underline{B} is an $(n \times n)$ matrix such that

$$\underline{AB} = \underline{BA} = \underline{I}$$

then \underline{B} must be the inverse of \underline{A} , and \underline{B} is written as

$$\underline{B} = \underline{A}^{-1} \neq \frac{1}{\underline{A}}$$

EX.

$$\underline{A} = \begin{bmatrix} 2 & 1 \\ 1 & 1 \end{bmatrix} \quad \underline{B} = \begin{bmatrix} 1 & -1 \\ -1 & 2 \end{bmatrix}$$

$$\underline{AB} = \begin{bmatrix} (2)(1) + (1)(-1) & (2)(-1) + (1)(2) \\ (1)(1) + (1)(-1) & (1)(-1) + (1)(2) \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$$

In general if \underline{A} & \underline{A}^{-1} are $(n \times n)$ then \underline{I} is $(n \times n)$

PROPERTIES OF INVERSE MATRICES.

$$(i) \quad [\underline{A}^{-1}]^{-1} = \underline{A}$$

$$(\underline{AB})^{-1} = \underline{B}^{-1} \underline{A}^{-1}$$

$$[\underline{A}^T]^{-1} = [\underline{A}^{-1}]^T$$

MATRIX INVERSION BY THE ADJOINT METHOD.

The cofactor $C_{ij} = (-1)^{i+j} M_{ij}$ where M_{ij} is known as the minor of a_{ij} . i.e. - the determinate of the $((n-1) \times (n-1))$ matrix obtained by deleting the i^{th} row and j^{th} column of \underline{A} .

basically I make a new matrix out of the original values, $(-1)^{i+j} M_{ij}$, Transpose it, then divide by the determinant.