MISSING PROOFS SECTION 2.2 AND SOME OTHER FACTS

Example 1. Assume that A is an $m \times n$ matrix and B is an $n \times p$ matrix. Prove $(AB)^T = B^T A^T$.

Proof. Let $C = (AB)^T = [c_i j]$. We denote the (i, j)-th entry of A and B by a_{ij}^T and b_{ij}^T respectively. Recall

$$c_{ij} = (i, j)$$
-th entry of $AB = (AB)_{ij} = \sum_{i=1}^{n} a_{jk} b_{ki}$

$$= \sum_{i=1}^{n} a_{kj}^{T} b_{ik}^{T} = \sum_{i=1}^{n} b_{ik}^{T} a_{kj}^{T}$$

$$= (i, j)$$
-th entry of $B^{T} A^{T}$.

Example 2. Assume that A, B are $m \times n$ matrices and C is $n \times p$. Prove that (A + B)C = AC + BC.

Proof. Let $(A+B)C = D = [d_{ij}]$. Then

$$d_{ij} = \sum_{k=1}^{n} (A+B)_{ik} c_{kj} = \sum_{k=1}^{n} (a_{ik} + b_{ik}) c_{kj}$$
$$= \sum_{k=1}^{n} a_{ik} c_{kj} + \sum_{k=1}^{n} b_{ik} c_{kj} = (AC)_{ij} + (BC)_{ij}$$
$$= (AC + BC)_{ij}.$$

By the definition of matrix equality, this implies (A+B)C = AC+BC. \square

Example 3. Prove that the product of any two upper(lower) triangular matrices is again a(n) upper(lower) triangular matrix.

Remark 4. For any $n \times n$ matrix A, A is upper triangular if and only if

$$a_{ij} = 0$$
, for all $i > j$,

and A is lower triangular if and only if

$$a_{ij} = 0$$
, for all $i < j$.

Proof. (of Example 2) We will prove this assertion for upper triangular matrices only. The proof for lower triangular case is exactly the same.

Suppose that $A_{n\times n}, B_{n\times n}$ are both upper triangular. Let $AB=C=[c_{ij}].$ Then

$$c_{ij} = \sum_{k=1}^{n} a_{ik} b_{kj}.$$

We consider only c_{ij} with

$$i > j. (1)$$

Case I: k > j

In this case, $b_{kj} = 0$. So $a_{ik}b_{kj} = 0$.

Case II: $k \leq j$.

In this case, by (1)

$$i > j \ge k$$
,

which implies $a_{ik} = 0$. Thus $a_{ik}b_{kj} = 0$.

In both cases, we obtain

$$c_{ij} = \sum_{k=1}^{n} a_{ik} b_{kj} = 0$$
, for $i > j$.

We thus infer from Remark 4 that C is upper triangular.