

From : Pivoting for LU Factorization

Matthew W. Reid

A permutation matrix is the identity matrix with interchanged rows.

When these matrices are multiplied by another matrix, they swap the rows or columns of the matrix.

Left multiplication by a permutation matrix will result in the swapping of rows while **right multiplication** will swap Columns.

Prepared by Eng.Maged Kamel.

Permutation Matrix

2 x 2

Identity matrix

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

if we multiply $\begin{bmatrix} a & b \\ c & d \end{bmatrix}$ matrix

Then $\begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} a & b \\ c & d \end{bmatrix} = \begin{bmatrix} a+0 & b+0 \\ 0+c & 0+d \end{bmatrix} = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$

We will not have in change in Matrix A.

But if we want to change the rows of Matrix A
For instance swap $r_1 \rightarrow r_2$ we need
to use Permutation matrix

Prepared by Eng. Maged Kamel.

$$\begin{matrix} e_1 & e_2 \\ \downarrow & \uparrow \\ \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix} \end{matrix} \begin{matrix} A \\ \begin{bmatrix} a & b \\ c & d \end{bmatrix} \end{matrix} = \begin{matrix} B \\ \begin{bmatrix} c & d \\ a & b \end{bmatrix} \end{matrix}$$

$$\begin{aligned} a_{11} &= a \\ a_{21} &= c \end{aligned}$$

① In this 2×2 Matrix to change the arrangement of row-1 \rightarrow row-2 and vice versa Use Permutation matrix denoted by P

② Moving $a_{11} \rightarrow a_{21}$ & $a_{22} \rightarrow a_{12}$

Use P Matrix From the Left of a matrix

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

move 1st row \rightarrow 2nd row
and vice versa

Prepared by Eng. Maged Kamel.

How Can We Change the arrangement of Columns
for a 2×2 matrix?

But if we want to change Column arrangement

instead of $\begin{bmatrix} a & b \\ c & d \end{bmatrix} \Rightarrow \begin{bmatrix} b & a \\ d & c \end{bmatrix}$

We will multiply by Permutation Matrix

$$\begin{bmatrix} a & b \\ c & d \end{bmatrix} * \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix} = \begin{bmatrix} b & a \\ d & c \end{bmatrix}$$

A

Matrix A'

$$2! = 2$$

P₁₂

P₂₁

multiply from right

Prepared by Eng. Maged Kamel.

$$I A = A \rightarrow$$

P_{12}

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

with $\begin{bmatrix} a & b \\ c & d \end{bmatrix}$

1 related to a
2 1st row
related to d
2nd row

To change I matrix \rightarrow

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

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

moves up

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

moves down

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

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

moves up
c d

$$\therefore \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix} \begin{bmatrix} a & b \\ c & d \end{bmatrix} \Rightarrow \begin{bmatrix} c & d \\ a & b \end{bmatrix}$$

a b
↓ down

P_{21}

There are possible 6 patterns For Permutation

Fixed r_1

$$\begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}, \begin{pmatrix} 0 & 1 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 1 \end{pmatrix}, \begin{pmatrix} 0 & 0 & 1 \\ 1 & 0 & 0 \\ 0 & 1 & 0 \end{pmatrix}, \begin{pmatrix} 0 & 0 & 1 \\ 0 & 1 & 0 \\ 1 & 0 & 0 \end{pmatrix}, \begin{pmatrix} 1 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & 1 & 0 \end{pmatrix}, \begin{pmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 1 & 0 & 0 \end{pmatrix}$$

P_{123} P_{213} P_{312} P_{321} P_{132} P_{231}

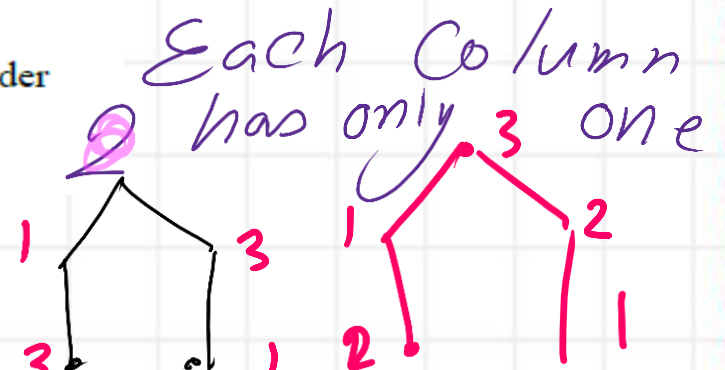
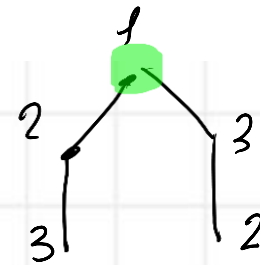
From the above two examples we can observe that there are $n!$ permutation matrices of order

n

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

\Rightarrow

This is the identity matrix



These shapes represent possible permutation

We have $\begin{bmatrix} r_1 \\ r_2 \\ r_3 \end{bmatrix}$ or $\begin{bmatrix} r_1 \\ r_3 \\ r_2 \end{bmatrix}$

$$\begin{pmatrix} r_1 \\ r_2 \\ r_3 \end{pmatrix}$$

No change

$$\begin{bmatrix} r_2 \\ r_1 \\ r_3 \end{bmatrix} \rightarrow \begin{bmatrix} r_2 \\ r_3 \\ r_1 \end{bmatrix} \quad \begin{bmatrix} r_3 \\ r_1 \\ r_2 \end{bmatrix} \Rightarrow \begin{bmatrix} r_3 \\ r_2 \\ r_1 \end{bmatrix}$$

3x3 matrix has $3! = 6$ permutation matrices

$$\begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}, \begin{pmatrix} 0 & 1 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 1 \end{pmatrix}, \begin{pmatrix} 0 & 0 & 1 \\ 1 & 0 & 0 \\ 0 & 1 & 0 \end{pmatrix}, \begin{pmatrix} 0 & 0 & 1 \\ 0 & 1 & 0 \\ 1 & 0 & 0 \end{pmatrix}, \begin{pmatrix} 1 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & 1 & 0 \end{pmatrix}, \begin{pmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 1 & 0 & 0 \end{pmatrix}$$

P_{123} P_{213} P_{312} P_{321} P_{132} P_{231}

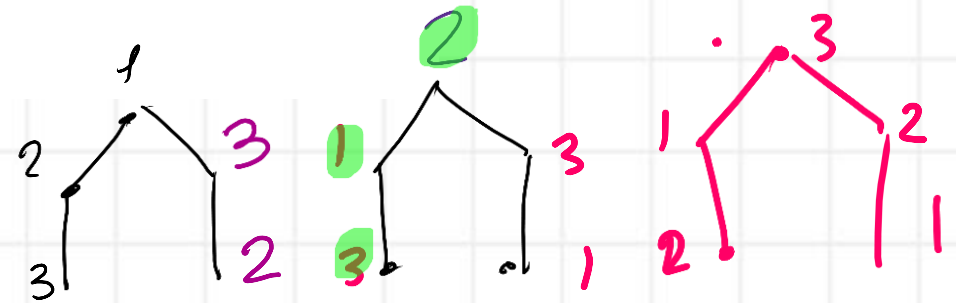
From the above two examples we can observe that there are $n!$ permutation matrices of order

n	
A	B
r_1	r_2
r_2	r_1
$r_3 \rightarrow r_3$	r_3

$P_{213} \Rightarrow$ shift row 1 $\rightarrow r_2$
 $r_2 \rightarrow r_1$

$$\begin{pmatrix} 0 & 1 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} 2 & 3 & 4 \\ 1 & 9 & 3 \\ 5 & 6 & 7 \end{pmatrix} = \begin{bmatrix} 1 & 9 & 3 \\ 2 & 3 & 4 \\ 5 & 6 & 7 \end{bmatrix}$$

row 3 no change



A row-2 B

$(234) \downarrow$ 2nd row in Matrix B

3x3 matrix has $3! = 6$ permutation matrices

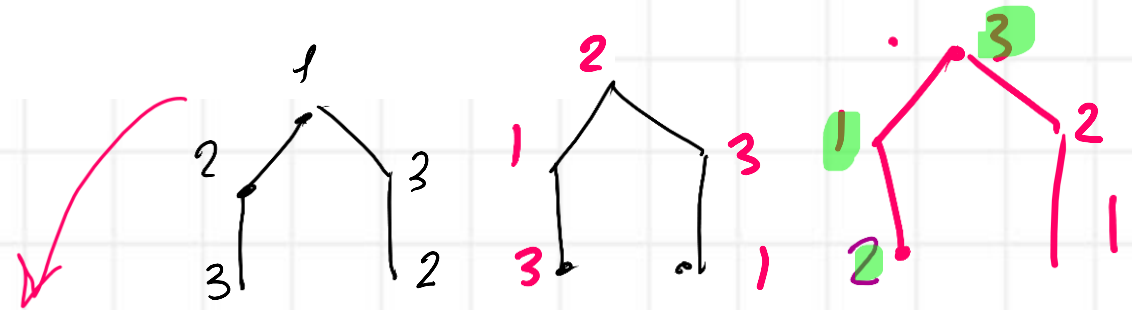
No Change $\left(\begin{smallmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{smallmatrix} \right)$, $\left(\begin{smallmatrix} 0 & 1 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 1 \end{smallmatrix} \right)$, $\left(\begin{smallmatrix} 0 & 0 & 1 \\ 1 & 0 & 0 \\ 0 & 1 & 0 \end{smallmatrix} \right)$, $\left(\begin{smallmatrix} 0 & 0 & 1 \\ 0 & 1 & 0 \\ 1 & 0 & 0 \end{smallmatrix} \right)$, $\left(\begin{smallmatrix} 1 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & 1 & 0 \end{smallmatrix} \right)$, $\left(\begin{smallmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 1 & 0 & 0 \end{smallmatrix} \right)$ $\rightarrow P_{231}$

P_{123} P_{213} P_{312} P_{321} P_{132}

From the above two examples we can observe that there are $n!$ permutation matrices of order

n

$\left(\begin{smallmatrix} 0 & 0 & 1 \\ 1 & 0 & 0 \\ 0 & 1 & 0 \end{smallmatrix} \right)$ row-1 \uparrow row-1
 \downarrow row-2
 \downarrow row-3



P_{312}

$\left(\begin{smallmatrix} 0 & 0 & 1 \\ 1 & 0 & 0 \\ 0 & 1 & 0 \end{smallmatrix} \right)$

A | B

r_1 r_3
 r_2 r_1
 r_3 r_2

A

$\left(\begin{smallmatrix} 2 & 3 & 4 \\ 1 & 9 & 3 \\ 5 & 6 & 7 \end{smallmatrix} \right) = \left(\begin{smallmatrix} 5 & 6 & 7 \\ 2 & 3 & 4 \\ 1 & 9 & 3 \end{smallmatrix} \right)$

$(234) \downarrow$ 2nd row in Matrix B

Prepared by Eng. Maged Kamel.

3x3 matrix has $3! = 6$ Permutation matrices

$$\begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}, \begin{pmatrix} 0 & 1 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 1 \end{pmatrix}, \begin{pmatrix} 0 & 0 & 1 \\ 1 & 0 & 0 \\ 0 & 1 & 0 \end{pmatrix}, \begin{pmatrix} 0 & 0 & 1 \\ 0 & 1 & 0 \\ 1 & 0 & 0 \end{pmatrix}, \begin{pmatrix} 1 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & 1 & 0 \end{pmatrix}, \begin{pmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 1 & 0 & 0 \end{pmatrix}$$

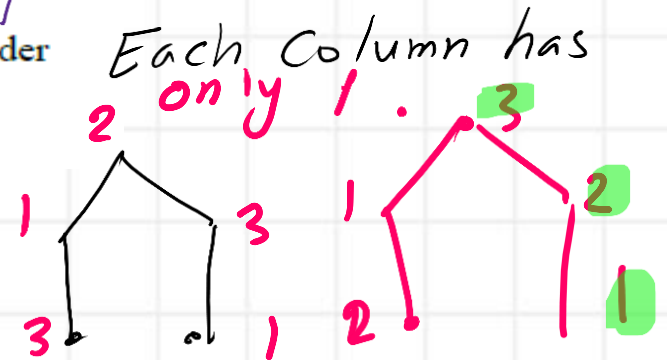
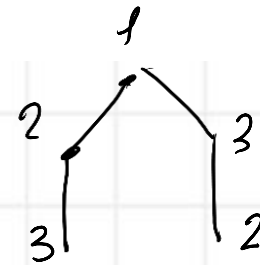
P_{123} P_{213} P_{312} P_{321} P_{132} P_{231}

From the above two examples we can observe that there are $n!$ permutation matrices of order

n

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

element 1 \rightarrow 3
element 2 \rightarrow 2
element 3 \rightarrow 1



Each row has only one 1.

Each column has only one 1.

P_{321}

$A \rightarrow B$
 $r_1 \rightarrow r_3$
 $r_2 \rightarrow r_2$
 $r_3 \rightarrow r_1$

$$\begin{pmatrix} 0 & 0 & 1 \\ 0 & 1 & 0 \\ 1 & 0 & 0 \end{pmatrix} \begin{pmatrix} 2 & 3 & 4 \\ 1 & 9 & 3 \\ 5 & 6 & 7 \end{pmatrix} = \begin{bmatrix} 5 & 6 & 7 \\ 1 & 9 & 3 \\ 2 & 3 & 4 \end{bmatrix}$$

3x3 matrix has $3! = 6$ Possible arrangement

$$\begin{matrix}
 \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}, & \begin{pmatrix} 0 & 1 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 1 \end{pmatrix}, & \begin{pmatrix} 0 & 0 & 1 \\ 1 & 0 & 0 \\ 0 & 1 & 0 \end{pmatrix}, & \begin{pmatrix} 0 & 0 & 1 \\ 0 & 1 & 0 \\ 1 & 0 & 0 \end{pmatrix}, & \begin{pmatrix} 1 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & 1 & 0 \end{pmatrix}, & \begin{pmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 1 & 0 & 0 \end{pmatrix} \\
 P_{123} & P_{213} & P_{312} & P_{321} & P_{132} & P_{231}
 \end{matrix}$$

From the above two examples we can observe that there are $n!$ permutation matrices of order

n

P_{132}

element 1 \rightarrow 1
 element 2 \rightarrow 3
 element 3 \rightarrow 2

$A \rightarrow B$
 $r_1 \rightarrow r_1$
 $r_2 \rightarrow r_3$
 $r_3 \rightarrow r_2$

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

$$\begin{pmatrix} 2 & 3 & 4 \\ 1 & 9 & 3 \\ 5 & 6 & 7 \end{pmatrix} = \begin{bmatrix} 2 & 3 & 4 \\ 5 & 6 & 7 \\ 1 & 9 & 3 \end{bmatrix}$$

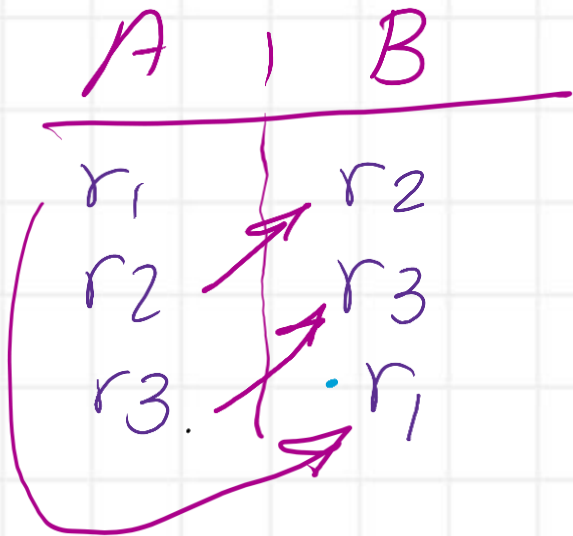
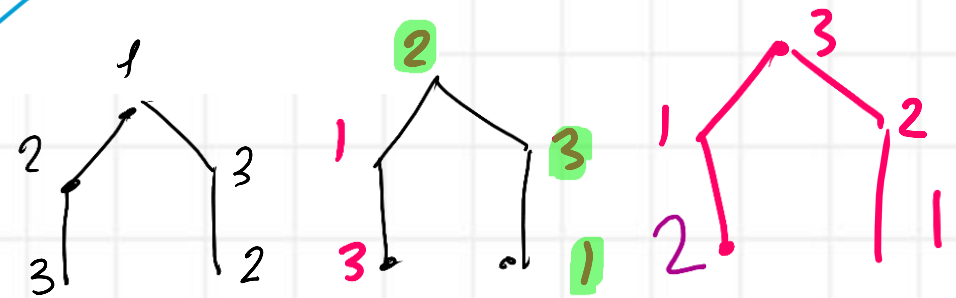
Same

3x3 matrix has $3! = 6$ Permutation matrices

$$\begin{matrix}
 & & & & & P_{231} \\
 P_{123} & \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}, & P_{213} & \begin{pmatrix} 0 & 1 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 1 \end{pmatrix}, & P_{312} & \begin{pmatrix} 0 & 0 & 1 \\ 1 & 0 & 0 \\ 0 & 1 & 0 \end{pmatrix}, & P_{321} & \begin{pmatrix} 0 & 0 & 1 \\ 0 & 1 & 0 \\ 1 & 0 & 0 \end{pmatrix}, & P_{132} & \begin{pmatrix} 1 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & 1 & 0 \end{pmatrix}
 \end{matrix}$$

From the above two examples we can observe that there are $n!$ permutation matrices of order n

P_{231}



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

$$\begin{pmatrix} 2 & 3 & 4 \\ 1 & 9 & 3 \\ 5 & 6 & 7 \end{pmatrix} = \begin{bmatrix} 1 & 9 & 3 \\ 5 & 6 & 7 \\ 2 & 3 & 4 \end{bmatrix}$$

$A \qquad B$

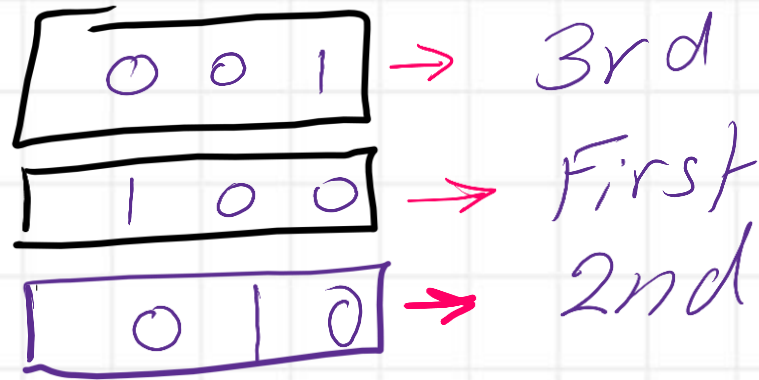
$$P \cdot P^T = I$$

P^T : Transpose of permutation matrix

Try $P_{312} = \begin{bmatrix} 0 & 0 & 1 \\ 1 & 0 & 0 \\ 0 & 1 & 0 \end{bmatrix} \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 1 & 0 & 0 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$

P_{312}

3
↓
2



Then $P^{-1} = P^T$