

# 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  
By

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

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  $2 \times 2$  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  $2 \times 2$  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'

$$2! = 2$$

$P_{12}$

$P_{21}$

Prepared by Eng. Maged Kamel.

multiply from right

$$I A = A \rightarrow$$

$P_{12}$

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

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

1 related to a  
2 related to d  
2nd row

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

To change I matrix  $\rightarrow$

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

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

moves down

moves up

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

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

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

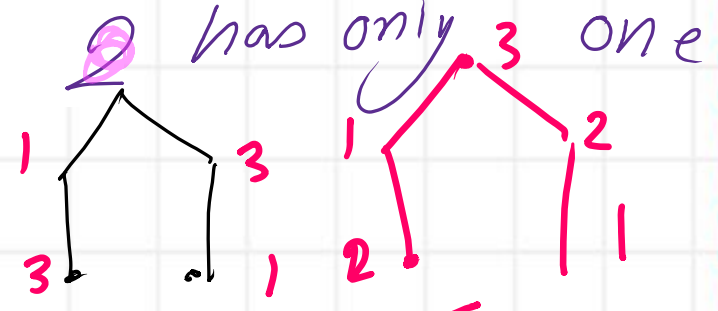
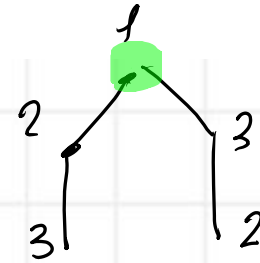
$n$

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

$\Rightarrow$

This is the identity matrix

$\swarrow$



Each row has only 1

Each Column has only 1

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

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

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

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

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

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

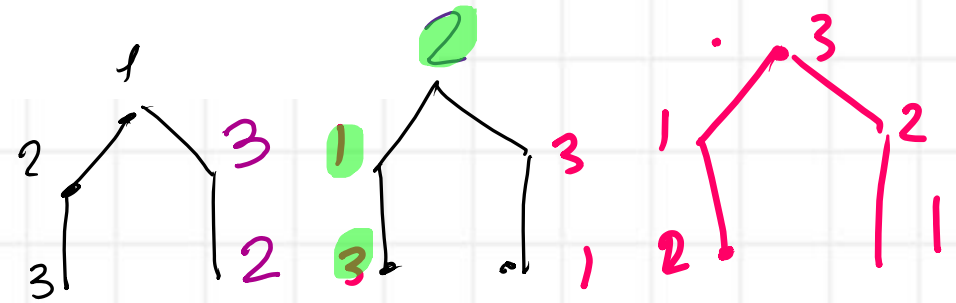
From the above two examples we can observe that there are  $n!$  permutation matrices of order

$n$	
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

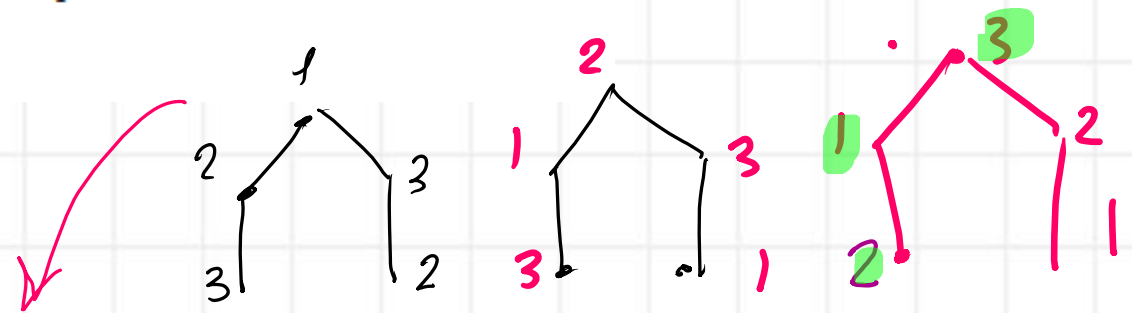
No Change  $\left( \begin{smallmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{smallmatrix} \right)$ ,  $\left( \begin{smallmatrix} 0 & 1 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 1 \end{smallmatrix} \right)$ ,  $\left( \begin{smallmatrix} 0 & 0 & 1 \\ 1 & 0 & 0 \\ 0 & 1 & 0 \end{smallmatrix} \right)$ ,  $\left(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

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

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

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

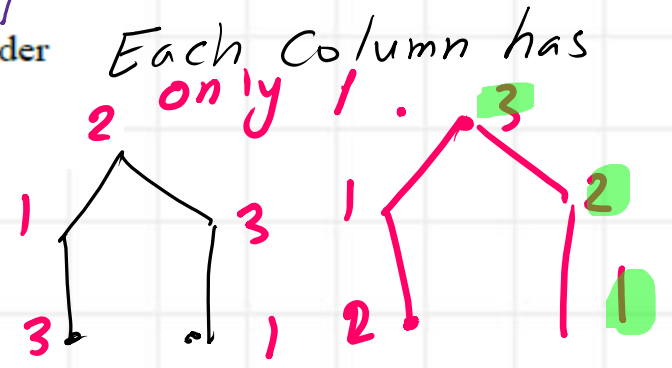
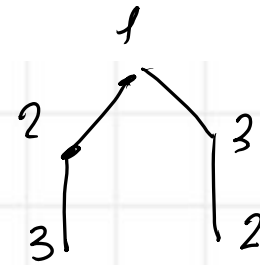
$P_{123}$   $P_{213}$   $P_{312}$   $P_{321}$   $P_{132}$   $P_{231}$

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

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

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

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

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

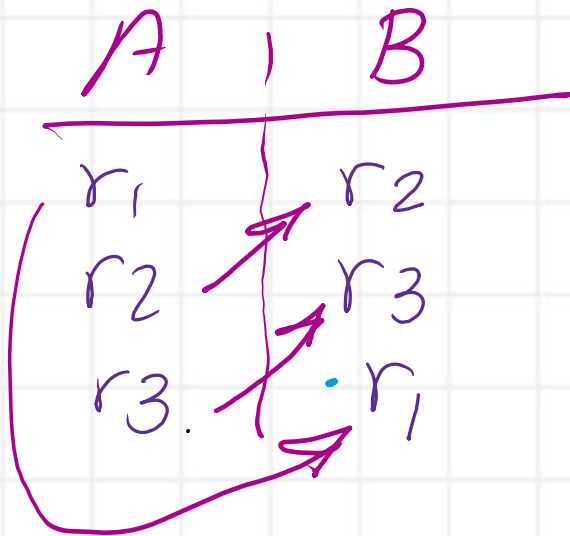
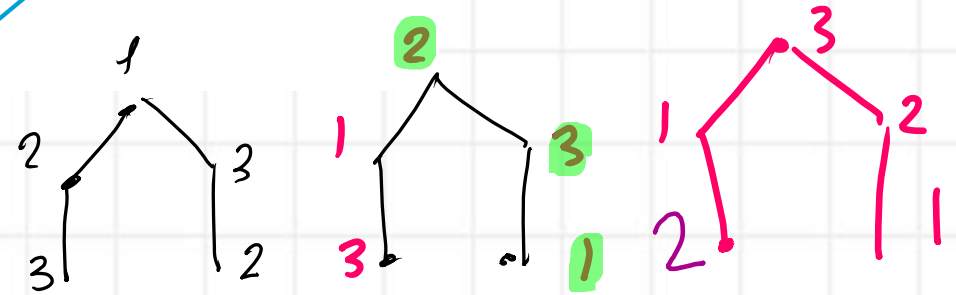
Same

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

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

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

$P_{231}$



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

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

$A$   $B$

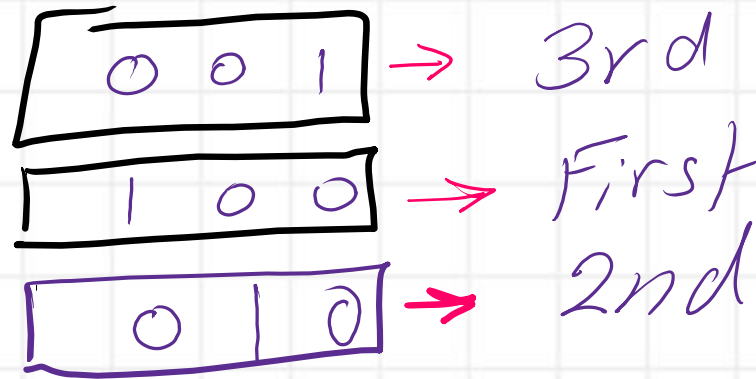
$$P \cdot P^T = I$$

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

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

$P^T$ : Transpose of permutation matrix

Try  $P_{132} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & 1 & 0 \end{bmatrix} \begin{bmatrix} 1 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & 1 & 0 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$

1  $\boxed{1 \ 0 \ 0} \rightarrow \text{First}$   
 3  $\boxed{0 \ 0 \ 1} \rightarrow \text{Third}$   
 2  $\boxed{0 \ 1 \ 0} \rightarrow \text{Second}$

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