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2.2 INVERSE of A MATRIX

Properties of Matrix Multiplication:

$$A(BC) = (AB)C \quad \text{Associative}$$

$$A(B+C) = AB+AC \quad \text{Distributive (from left)}$$

$$(B+C)A = BA+CA \quad \text{" (from right)}$$

$$(rA)B = r(AB) \quad \text{Associative (with scalar) multiplication}$$

If  $A$  is  $m \times n$ 

$$I_m A = A = A \cdot I_n$$

$$\Rightarrow$$

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

$$I_2$$

$$2 \times 3$$

$$I_3$$

$$3 \times 3$$

CAUTION :  $AB \neq BA$  in general

$AB \neq BA$  in some cases

$AB = BA$  in some other cases

•  $AB = AC \not\Rightarrow B = C$  or  $A = 0$

•  $AB = 0 \not\Rightarrow A = 0$  or  $B = 0$

$$\begin{bmatrix} 2 & 3 \\ 2 & 3 \end{bmatrix} \begin{bmatrix} -3 & -6 \\ 2 & 4 \end{bmatrix} = \begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix}$$

Defn Gives an  $n \times n$  matrix  $A$

IF there is a matrix  $C$  ( $n \times n$ ) s.t.

$$A \cdot C = I_n$$

and

$$C \cdot A = I_n,$$

then we call  $A$  invertible &  $C = \underbrace{A^{-1}}_{\text{inverse of } A}$

CAUTION

- Not every square matrix is invertible  
Some are, some aren't
- Non-square matrices are never invertible

Ex

$$\begin{bmatrix} 2 & 1 \\ 5 & 3 \end{bmatrix} \begin{bmatrix} 3 & -1 \\ -5 & 2 \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$$

$$\begin{bmatrix} 3 & -1 \\ -5 & 2 \end{bmatrix} \begin{bmatrix} 2 & 1 \\ 5 & 3 \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$$

$$\underline{\underline{So}} \quad \begin{bmatrix} 2 & 1 \\ 5 & 3 \end{bmatrix}^{-1} = \begin{bmatrix} 3 & -1 \\ -5 & 2 \end{bmatrix}.$$

$$\underline{\text{Ex}} \quad \underbrace{\begin{bmatrix} 2 & 3 \\ 2 & 3 \end{bmatrix}}_A \underbrace{\begin{bmatrix} -3 & -6 \\ 2 & 4 \end{bmatrix}}_B = \underbrace{\begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix}}_O$$

A can't have an inverse! Why?

Suppose I have  $A^{-1}$ : (Something will go wrong!)

$$A \cdot B = O \quad \text{above}$$

$$A^{-1} \cdot (A \cdot B) = O = A^{-1} \cdot O$$

$$\underbrace{(A^{-1} \cdot A)}_{I_n} \cdot B = O$$

$$I_n \cdot B = O$$

$$B = O$$

$$\text{But } B \neq O$$

"

Contradiction.

$$\begin{bmatrix} -3 & -6 \\ 2 & 4 \end{bmatrix}$$

Conclusion:  $A^{-1}$  does not exist.

Common terminology

Defn  $A^{-1}$  exists  $\Leftrightarrow$   $A$  is invertible  
 $\Leftrightarrow$   $A$  is non-singular

How do I find  $A^{-1}$ , if it exists?

(1x1)  $[2]^{-1} = [\frac{1}{2}]$

$$[2][\frac{1}{2}] = [1] = I,$$

$$[a]^{-1} = [\frac{1}{a}] \quad \text{if and only if} \quad a \neq 0$$

$[0]^{-1}$ : Does not exist.

(2x2)  $A = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$  be any 2x2 matrix.

$$\Delta = ad - bc \quad (\text{determinant})$$

If  $\Delta = 0$ , then  $A^{-1}$  does not exist.

$$\text{If } \Delta \neq 0 \quad A^{-1} = \begin{bmatrix} \frac{d}{\Delta} & \frac{-b}{\Delta} \\ \frac{-c}{\Delta} & \frac{a}{\Delta} \end{bmatrix}.$$

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Let us check.

$$\begin{bmatrix} a & b \\ c & d \end{bmatrix} \begin{bmatrix} \frac{d}{\Delta} & \frac{-b}{\Delta} \\ \frac{-c}{\Delta} & \frac{a}{\Delta} \end{bmatrix}$$

$$= \begin{bmatrix} \frac{ad}{\Delta} - \frac{bc}{\Delta} & \frac{-ab}{\Delta} + \frac{ba}{\Delta} \\ \frac{dc}{\Delta} - \frac{cd}{\Delta} & \frac{-bc}{\Delta} + \frac{ad}{\Delta} \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$$

$\frac{-ab}{\Delta} + \frac{ba}{\Delta} \xrightarrow{0}$   
 $\frac{dc}{\Delta} - \frac{cd}{\Delta} \xrightarrow{0}$   
 $\frac{-bc}{\Delta} + \frac{ad}{\Delta} = \frac{ad-bc}{\Delta} = 1$

Since  $\Delta = ad - bc$ 

$$\begin{bmatrix} 2 & 3 \\ -6 & 7 \end{bmatrix}^{-1} = \frac{1}{32} \begin{bmatrix} 7 & -3 \\ 6 & 2 \end{bmatrix} = \begin{bmatrix} \frac{7}{32} & \frac{-3}{32} \\ \frac{6}{32} & \frac{2}{32} \end{bmatrix}$$

$$\Delta = 2 \cdot 7 - (-6 \cdot 3) = 14 + 18 = 32$$

# ALGORITHM TO FIND $A^{-1}$ (For all $n=1,2,3,\dots$ )

Given  $A$

- If  $A$  is not square,  $A^{-1}$  DNE.
- If  $A$  is square:

↖ does not exist

$$n \left\{ \left[ \begin{array}{c|c} A & I \end{array} \right] \xrightarrow[\text{Simultaneously}]{\substack{\text{Row Reduce whole} \\ \text{both sides}}} n \times 2n \text{ matrix}$$

$2n$

$$\left[ \begin{array}{c|c} RREF(A) & C \end{array} \right]$$

Case 1  $RREF(A) = I_n$  then  $C = A^{-1}$ .

Case 2  $RREF(A) \neq I_n$  then  $A^{-1}$  DNE!

↖ does not exist

Ex. ②

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

Does  $A^{-1}$  exist? If so, what is it?

$$\left[ \begin{array}{ccc|ccc} 1 & 2 & -1 & 1 & 0 & 0 \\ -4 & -7 & 3 & 0 & 1 & 0 \\ -2 & -6 & 5 & 0 & 0 & 1 \end{array} \right] \xrightarrow[4R_1 + R_2]{R_2} \left[ \begin{array}{ccc|ccc} 1 & 2 & -1 & 1 & 0 & 0 \\ 0 & 1 & -1 & 4 & 1 & 0 \\ -2 & -6 & 5 & 0 & 0 & 1 \end{array} \right]$$

$$\xrightarrow[2R_1 + R_3]{R_3} \left[ \begin{array}{ccc|ccc} 1 & 2 & -1 & 1 & 0 & 0 \\ 0 & 1 & -1 & 4 & 1 & 0 \\ 0 & -2 & 3 & 2 & 0 & 1 \end{array} \right] \xrightarrow[R_3 + R_1]{R_1} \left[ \begin{array}{ccc|ccc} 1 & 0 & 2 & 3 & 0 & 1 \\ 0 & 1 & -1 & 4 & 1 & 0 \\ 0 & -2 & 3 & 2 & 0 & 1 \end{array} \right]$$

$$\xrightarrow[2R_2 + R_3]{R_3} \left[ \begin{array}{ccc|ccc} 1 & 0 & 2 & 3 & 0 & 1 \\ 0 & 1 & -1 & 4 & 1 & 0 \\ 0 & 0 & 1 & 10 & 2 & 1 \end{array} \right] \xrightarrow[R_2]{R_3 + R_2} \left[ \begin{array}{ccc|ccc} 1 & 0 & 2 & 3 & 0 & 1 \\ 0 & 1 & 0 & 14 & 3 & 1 \\ 0 & 0 & 1 & 10 & 2 & 1 \end{array} \right]$$

$$\xrightarrow[R_1]{R_1 - 2R_3} \left[ \begin{array}{ccc|ccc} 1 & 0 & 0 & -17 & -4 & -1 \\ 0 & 1 & 0 & 14 & 3 & 1 \\ 0 & 0 & 1 & 10 & 2 & 1 \end{array} \right]$$

$I_3 \Rightarrow A^{-1}$

Check  $\begin{bmatrix} -17 & -4 & -1 \\ 14 & 3 & 1 \\ 10 & 2 & 1 \end{bmatrix} \begin{bmatrix} 1 & 2 & -1 \\ -4 & -7 & 3 \\ -2 & -6 & 5 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$

b

Solve

$$\begin{cases} x + 2y - z = 0 \\ -4x - 7y + 3z = 11 \\ -2x - 6y + 5z = 4 \end{cases} (*)$$

and

$$\begin{cases} x + 2y - z = 1 \\ -4x - 7y + 3z = 3 \\ -2x - 6y + 5z = 0 \end{cases} (**)$$

Method Solve  $A\vec{x} = \vec{b}$ , if  $A^{-1}$  exist!

$$A^{-1} \cdot (A\vec{x}) = A^{-1} \cdot \vec{b}$$

$$\underbrace{(A^{-1} \cdot A)}_I \cdot \vec{x} = A^{-1} \cdot \vec{b}$$

$$\vec{x} = A^{-1} \cdot \vec{b}$$

<p>If <math>\vec{b}</math> is given:          In this case          Always unique soln</p>
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$$\begin{bmatrix} 1 & 2 & -1 \\ -4 & -7 & 3 \\ -2 & -6 & 5 \end{bmatrix}^{-1} = \begin{bmatrix} -17 & -4 & -1 \\ 14 & 3 & 1 \\ 10 & 2 & 1 \end{bmatrix} \quad \text{Know from previous page.}$$

Soln (\*)

$$\begin{bmatrix} -17 & -4 & -1 \\ 14 & 3 & 1 \\ 10 & 2 & 1 \end{bmatrix} \begin{bmatrix} 0 \\ 11 \\ 4 \end{bmatrix} = \begin{bmatrix} -48 \\ 37 \\ 26 \end{bmatrix} = \begin{bmatrix} x \\ y \\ z \end{bmatrix}$$

Soln (\*\*)

$$\begin{bmatrix} -17 & -4 & -1 \\ 14 & 3 & 1 \\ 10 & 2 & 1 \end{bmatrix} \begin{bmatrix} 1 \\ 3 \\ 0 \end{bmatrix} = \begin{bmatrix} -29 \\ 23 \\ 16 \end{bmatrix} = \begin{bmatrix} x \\ y \\ z \end{bmatrix}$$