

2.2 and 2.3 Matrix operations and Inverse matrices

ex: Solve $A\mathbf{x} = \mathbf{b}$ where $A = \begin{bmatrix} 3 & 5 \\ 4 & 6 \end{bmatrix}$, $\mathbf{x} = \begin{bmatrix} x \\ y \end{bmatrix}$, $\mathbf{b} = \begin{bmatrix} 6 \\ -3 \end{bmatrix}$

Claim: If $A = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$ and $ad - bc \neq 0$,

$$\text{then } A^{-1} = \frac{1}{ad - bc} \begin{bmatrix} d & -b \\ -c & a \end{bmatrix}$$

$$\text{In our example, } A = \begin{bmatrix} 3 & 5 \\ 4 & 6 \end{bmatrix} \quad ad - bc = (3)(6) - (5)(4) \\ = 18 - 20 = -2$$

$$\text{so } A^{-1} = \frac{1}{-2} \begin{bmatrix} 6 & -5 \\ -4 & 3 \end{bmatrix} = \begin{bmatrix} -3 & 5/2 \\ 2 & -3/2 \end{bmatrix} .$$

$$\text{NOTE: } A^{-1}A = \begin{bmatrix} -3 & 5/2 \\ 2 & -3/2 \end{bmatrix} \begin{bmatrix} 3 & 5 \\ 4 & 6 \end{bmatrix}$$

$$= \begin{bmatrix} -9+10 & -15+15 \\ 6-6 & 10-9 \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} = I_2$$

ex (cont'd): $\begin{bmatrix} 3 & 5 \\ 4 & 6 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} 6 \\ -3 \end{bmatrix}$

$$\begin{bmatrix} -3 & 5/2 \\ 2 & -3/2 \end{bmatrix} \begin{bmatrix} 3 & 5 \\ 4 & 6 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} -3 & 5/2 \\ 2 & -3/2 \end{bmatrix} \begin{bmatrix} 6 \\ -3 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} -18 - 15/2 \\ 12 + 9/2 \end{bmatrix}$$

$$\begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} -5/2 \\ 33/2 \end{bmatrix} = \begin{bmatrix} -25.5 \\ 16.5 \end{bmatrix}$$

check:

$$\begin{bmatrix} 3 & 5 \\ 4 & 6 \end{bmatrix} \begin{bmatrix} -5/2 \\ 33/2 \end{bmatrix} = \begin{bmatrix} 6 \\ -3 \end{bmatrix}$$

Defn: An $n \times n$ matrix A is invertible (or nonsingular) when there is a matrix B such that

$$AB = BA = I_n$$

where I_n is the identity matrix of order n .

Remark: Not every square matrix has an inverse.
If A has no inverse, it is not invertible (or singular).

Theorem 2.7: If a matrix A has an inverse,
then it is unique.

Proof: Suppose that A is invertible and
and B and C are each inverses of A .

To show: $B = C$.

By definition of inverse $AB = I = BA$.

Also

so since, $AB = I$

$$C(AB) = CI$$

multiplication is associative,

$$(CA)B = C$$

$I = \text{identity}$

$$IB = C$$

C is an inverse of A

$$B = C$$

since $I = \text{identity}$. \square

Notation: We denote the inverse of A by A^{-1} .

How to find A^{-1} ?

$$\text{ex: } A = \begin{bmatrix} 3 & 5 \\ 4 & 6 \end{bmatrix}$$

If $B = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$ is an inverse

$$\text{then } AB = I \text{ that is } \begin{bmatrix} 3 & 5 \\ 4 & 6 \end{bmatrix} \begin{bmatrix} a & b \\ c & d \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$$

which has the form

$$\begin{bmatrix} 3 & 5 \\ 4 & 6 \end{bmatrix} \left[\begin{array}{c|c} c_1 & c_2 \end{array} \right] = \left[\begin{array}{c|c} 1 & 0 \\ 0 & 1 \end{array} \right]$$

By looking at how matrix multiplication works this means

$$\text{1st: } \begin{bmatrix} 3 & 5 \\ 4 & 6 \end{bmatrix} \begin{bmatrix} a \\ c \end{bmatrix} = \begin{bmatrix} 1 \\ 0 \end{bmatrix} \quad \text{2nd: } \begin{bmatrix} 3 & 5 \\ 4 & 6 \end{bmatrix} \begin{bmatrix} b \\ d \end{bmatrix} = \begin{bmatrix} 0 \\ 1 \end{bmatrix}$$

Solve each of these by Gaussian Elimination:

$$\text{1st: } \begin{cases} 3a + 5c = 1 \\ 4a + 6c = 0 \end{cases} \quad \left[\begin{array}{cc|c} 3 & 5 & 1 \\ 4 & 6 & 0 \end{array} \right]$$

$$R_2 + (-1)R_1 \rightarrow R_2 \quad \left[\begin{array}{ccc|c} 3 & 5 & 1 & 1 \\ 1 & 1 & -1 & 0 \end{array} \right] \quad R_1 \leftrightarrow R_2 \quad \left[\begin{array}{ccc|c} 1 & 1 & -1 & 1 \\ 3 & 5 & 1 & 0 \end{array} \right]$$

$$R_2 + (-3)R_1 \rightarrow R_2 \quad \left[\begin{array}{ccc|c} 1 & 1 & -1 & 1 \\ 0 & 2 & 4 & 0 \end{array} \right] \quad \frac{1}{2}R_2 \rightarrow R_2 \quad \left[\begin{array}{ccc|c} 1 & 1 & -1 & 1 \\ 0 & 1 & 2 & 0 \end{array} \right]$$

$$R_1 + (-1)R_2 \quad \left[\begin{array}{ccc|c} 1 & 0 & -3 & 1 \\ 0 & 1 & 2 & 0 \end{array} \right] \quad \begin{aligned} a &= -3 \\ c &= 2 \end{aligned}$$

Now do the same with 2nd: $\begin{cases} 3b + 5d = 0 \\ 4b + 6d = 1 \end{cases} \quad \left[\begin{array}{cc|c} 3 & 5 & 0 \\ 4 & 6 & 1 \end{array} \right]$

Observe: we could do exactly the same row operations.

To be more efficient we could solve both simultaneous systems of equations simultaneously. As follows:

(5)

ex (cont'd) : $\left[\begin{array}{cc|cc} 3 & 5 & 1 & 0 \\ 4 & 6 & 0 & 1 \end{array} \right]$

$$\xrightarrow{\text{rref}} \left[\begin{array}{cc|cc} 1 & 0 & -3 & 5/2 \\ 0 & 1 & 2 & -3/2 \end{array} \right] \text{ so } A^{-1} = \left[\begin{array}{cc} -3 & 5/2 \\ 2 & -3/2 \end{array} \right]$$

Remark: To find A^{-1} (if it exists) for an $n \times n$ matrix A we can imitate this example :

Augment A with $I_n = n^{\text{th}}$ order identity matrix, then do gauss-jordan elimination.

$$\left[\begin{array}{c|c} A & I_n \end{array} \right] \xrightarrow{\text{rref}} \left[\begin{array}{c|c} I_n & A^{-1} \end{array} \right]$$

That is, if the left portion of the RREF looks like I_n then the right portion will be A^{-1} .

Find A^{-1} :

(4) $A = \begin{bmatrix} 1 & 2 & 2 \\ 3 & 7 & 9 \\ -1 & -4 & -7 \end{bmatrix}$

$$[A | I] = \left[\begin{array}{ccc|ccc} 1 & 2 & 2 & 1 & 0 & 0 \\ 3 & 7 & 9 & 0 & 1 & 0 \\ -1 & -4 & -7 & 0 & 0 & 1 \end{array} \right] \xrightarrow{\text{rref}} \left[\begin{array}{ccc|ccc} 1 & 0 & 0 & -13 & 6 & 4 \\ 0 & 1 & 0 & 12 & -5 & -3 \\ 0 & 0 & 1 & -5 & 2 & 1 \end{array} \right]$$

$$\text{so } A^{-1} = \begin{bmatrix} -13 & 6 & 4 \\ 12 & -5 & -3 \\ -5 & 2 & 1 \end{bmatrix}$$

ex: $A = \begin{bmatrix} 1 & 3 \\ 2 & 6 \end{bmatrix}$ has no inverse

$$\left[\begin{array}{cc|cc} 1 & 3 & 1 & 0 \\ 2 & 6 & 0 & 1 \end{array} \right] \xrightarrow{R_2 + (-2)R_1 \rightarrow R_2} \left[\begin{array}{cc|cc} 1 & 3 & 1 & 0 \\ 0 & 0 & -2 & 1 \end{array} \right]$$

↑ ↑
not I No inverse

because $\begin{bmatrix} 1 & 3 \\ 2 & 6 \end{bmatrix} \begin{bmatrix} b \\ d \end{bmatrix} = \begin{bmatrix} 0 \\ 1 \end{bmatrix}$ represents an inconsistent system

as can be
seen as follows:

$$\left[\begin{array}{ccc} 1 & 3 & 0 \\ 2 & 6 & 1 \end{array} \right] \xrightarrow{\text{not}} \left[\begin{array}{ccc} 1 & 3 & 0 \\ 0 & 0 & 1 \end{array} \right] \leftarrow \text{inconsistent}$$

so $AB = I$ for no matrix B.