

The Inverse of a Matrix

Applied Linear Algebra
Math 5112/6012



Invertible Matrices

An $n \times n$ matrix A is *invertible* if and only if there is another $n \times n$ matrix C with $AC = I = CA$, where I is $n \times n$ identity matrix

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Remember, not all matrices have an inverse.

Example

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So, above is an example of an A with $A^{-1} = A$, and $A \neq \pm I$.

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So, above is another example of an A with $A^{-1} = A$, and $A \neq \pm I$.

The significance of $AC = I$ for a given A

Suppose there is an $n \times n$ matrix C with $AC = I$.

Look at the equation $A\vec{x} = \vec{b}$ for some given rhs \vec{b} .

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What does this say about the columns of A ?

Finding C (i.e., finding A^{-1})

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$$\text{First, } I = [\vec{e}_1 \ \vec{e}_2 \ \dots \ \vec{e}_n], \text{ where } \vec{e}_1 = \begin{bmatrix} 1 \\ 0 \\ \vdots \\ 0 \end{bmatrix}, \quad \vec{e}_2 = \begin{bmatrix} 0 \\ 1 \\ \vdots \\ 0 \end{bmatrix}, \quad \dots, \quad \vec{e}_n = \begin{bmatrix} 0 \\ 0 \\ \vdots \\ 1 \end{bmatrix}$$

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First, $I = [\vec{e}_1 \ \vec{e}_2 \ \dots \ \vec{e}_n]$, where $\vec{e}_1 = \begin{bmatrix} 1 \\ 0 \\ \vdots \\ 0 \end{bmatrix}$, $\vec{e}_2 = \begin{bmatrix} 0 \\ 1 \\ \vdots \\ 0 \end{bmatrix}$, \dots , $\vec{e}_n = \begin{bmatrix} 0 \\ 0 \\ \vdots \\ 1 \end{bmatrix}$

so $\text{Col}_j(I) = \vec{e}_j = \begin{bmatrix} 0 \\ \vdots \\ 1 \\ \vdots \\ 0 \end{bmatrix}$ where the one 1 appears in the j^{th} row.

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Next, $\text{Col}_j(AX) = A \text{Col}_j(X)$, so we're trying to solve

$$AX = I \quad \text{or} \quad \text{Col}_j(AX) = \text{Col}_j(I)$$

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Look at super-sized augmented matrix $[A : I]$.

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Look at super-sized augmented matrix $[A : I]$. Put into *reduced* REF.

Do elem row ops to get $[A : I] \xrightarrow[\text{reduced REF}]{\text{row reduce to}} [E : F]$.

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Look at super-sized augmented matrix $[A : I]$. Put into *reduced* REF.

Do elem row ops to get $[A : I] \xrightarrow[\text{reduced REF}]{\text{row reduce to}} [E : F]$. Two possibilities:

Finding C (i.e., finding A^{-1})

First, A may be non-invertible, right? There may be no such C .

Looking for C with $AC = I$. Think about a variable $n \times n$ matrix X .

Trying to solve $AX = I$. Look at the columns of each side.

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Example

Determine if $A = \begin{bmatrix} 1 & 2 & 3 & 4 \\ 1 & 1 & 2 & 3 \\ 1 & 1 & 1 & 2 \\ 1 & 1 & 1 & 1 \end{bmatrix}$ is invertible, and find A^{-1} if it exists.

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Example

$$\text{So, } A = \begin{bmatrix} 1 & 2 & 3 & 4 \\ 1 & 1 & 2 & 3 \\ 1 & 1 & 1 & 2 \\ 1 & 1 & 1 & 1 \end{bmatrix} \text{ is invertible, and } A^{-1} = \begin{bmatrix} -1 & 1 & 0 & 1 \\ 1 & -2 & 1 & 0 \\ 0 & 1 & -2 & 1 \\ 0 & 0 & 1 & -1 \end{bmatrix}.$$

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This is not hard to do, right?