The Invertible Matrix Theorem

Linear Algebra MATH 2076

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An $n \times n$ matrix A is *invertible* if and only if there is another $n \times n$ matrix C with $AG = I = CA$.

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When this holds, there is only $\bm{{\mathsf{one}}}$ such matrix ${\mathcal{C}}$; we call it $\mathcal{A}^{-1}.$

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Do elementary row operations to get
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\left[A: I\right] \xrightarrow{\text{row reduce to}} \left[E: F\right].
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If
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E = I
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, then $F = A^{-1}$.

Invertible matrices possess a bewildering number of characteristic properties.

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When does $A\vec{x} = \vec{0}$ have a *unique* solution?

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When does $A\vec{x} = \vec{0}$ have a *unique* solution?

When does $A\vec{x} = \vec{b}$ have a solution for every rhs \vec{b} ?

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Suppose the augmented matrix for some SLE has the following REF.

$$
\begin{bmatrix} 1 & 2 & 3 & 4 & 3 \\ 0 & 1 & 1 & 1 & 1 \\ 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 \end{bmatrix}.
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What can we say?

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Solving $A\vec{x} = \vec{b}$

First, do elem row ops to get $\left[A \mid \vec{b}\right] \xrightarrow[\text{to REF}]{\text{row reduce}} \left[E \mid \vec{c}\right].$

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If \vec{c} has a row leader, there are NO solutions;

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Some free variables—get infinitely many solutions.

No free variables

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Identify the columns of E that do *not* have row leaders: the corresponding variables are free.

Two possibilities:

Some free variables—get infinitely many solutions.

No free variables—get a unique solution.

For an $n \times n$ matrix A, the following statements are equivalent. (If one statement holds, all do; if one statement is false, all are false.)

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- \bullet A is invertible.
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- The columns of A are linearly independent.
- $A\vec{x}=\vec{b}$ has a solution for any \vec{b} in $\mathbb{R}^n.$

$$
[A:1] \xrightarrow{\text{row reduce to}} [E:F]
$$

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- The columns of A span all of \mathbb{R}^n .

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What's important:

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What's important: any one of last 5 statements true $\implies A$ is invertible.

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Let A be an $n \times n$ matrix.

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What happens if we do T then S , or, S then T ?

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Can "see" this too!

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Above says $\mathcal{T}^{-1} = \mathcal{S}.$

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(B^{-1}A^{-1})(AB) = B^{-1}(A^{-1}A)B = B^{-1}IB = B^{-1}B = I.
$$

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The *transpose A* $^{\mathcal{T}}$ of a matrix A is given by "reflecting A across its main diagonal".

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The *transpose A* $^{\mathcal{T}}$ of a matrix A is given by "reflecting A across its main diagonal". The rows (columns) of A become the columns (rows) of $A^{\mathcal{T}}.$
More precisely, if $A = [a_{ij}]$, then

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\begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \end{bmatrix}^T = \begin{bmatrix} 1 & 4 \\ 2 & 5 \\ 3 & 6 \end{bmatrix}.
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For example,

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\begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \end{bmatrix}^T = \begin{bmatrix} 1 & 4 \\ 2 & 5 \\ 3 & 6 \end{bmatrix}.
$$

If A is square and invertible, then so is $A^{\mathcal{T}}$ and $\left\vert (A^{\mathcal{T}})^{-1}=\left(A^{-1}\right) ^{\mathcal{T}}\right\vert.$

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