

## Section 2.2: Inverse of a Matrix

Recall that if  $A$  is an  $n \times n$  matrix, and if there exists an  $n \times n$  matrix  $A^{-1}$  with the property

$$A^{-1}A = AA^{-1} = I$$

then we call

$A^{-1}$  the **inverse** of  $A$ .

- ▶ If  $A$  has an inverse, we say it is **nonsingular** or **invertible**.
- ▶ Otherwise, we say it is **singular** or **not invertible**.

## Theorem ( $2 \times 2$ case)

Let  $A = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$ . The number  $ad - bc$  is called the **determinant** of the matrix  $A$ . If the determinant of  $A$  is not zero, then  $A$  is invertible and

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

If the determinant of  $A$  is zero, then  $A$  is singular.

## Algorithm for finding $A^{-1}$

To find the inverse of a given matrix  $A$ :

- ▶ Form the  $n \times 2n$  augmented matrix  $[A \quad I]$ .
- ▶ Perform whatever row operations are needed to get the first  $n$  columns (the  $A$  part) to rref.
- ▶ If  $\text{rref}(A)$  is  $I$ , then  $[A \quad I]$  is row equivalent to  $[I \quad A^{-1}]$ , and the inverse  $A^{-1}$  will be the last  $n$  columns of the reduced matrix.
- ▶ If  $\text{rref}(A)$  is NOT  $I$ , then  $A$  is not invertible.

**Remarks:** We don't need to know ahead of time if  $A$  is invertible to use this algorithm.

If  $A$  is singular, we can stop as soon as it's clear that  $\text{rref}(A) \neq I$ .

## Examples: Find the Inverse if Possible

$$(b) \begin{bmatrix} 1 & 2 & 3 \\ 0 & 1 & 4 \\ 5 & 6 & 0 \end{bmatrix} = A$$

Set up an augmented matrix

$$[A \quad I]$$

Do row reduction

$$\begin{bmatrix} 1 & 2 & 3 & 1 & 0 & 0 \\ 0 & 1 & 4 & 0 & 1 & 0 \\ 5 & 6 & 0 & 0 & 0 & 1 \end{bmatrix}$$

$$-5R_1 + R_3 \rightarrow R_3$$

$$\begin{bmatrix} 1 & 2 & 3 & 1 & 0 & 0 \\ 0 & 1 & 4 & 0 & 1 & 0 \\ 0 & -4 & -15 & -5 & 0 & 1 \end{bmatrix}$$

$$4R_2 + R_3 \rightarrow R_3$$

$$\begin{bmatrix} 1 & 2 & 3 & 1 & 0 & 0 \\ 0 & 1 & 4 & 0 & 1 & 0 \\ 0 & 0 & 1 & -5 & 4 & 1 \end{bmatrix} \quad \begin{array}{l} -3R_3 + R_1 \rightarrow R_1 \\ -4R_3 + R_2 \rightarrow R_2 \end{array}$$

$$\begin{bmatrix} 1 & 2 & 0 & 16 & -12 & -3 \\ 0 & 1 & 0 & 20 & -15 & -4 \\ 0 & 0 & 1 & -5 & 4 & 1 \end{bmatrix} \quad -2R_2 + R_1 \rightarrow R_1$$

$$\begin{bmatrix} 1 & 0 & 0 & -24 & 18 & 5 \\ 0 & 1 & 0 & 20 & -15 & -4 \\ 0 & 0 & 1 & -5 & 4 & 1 \end{bmatrix}$$

$\text{rref}(A) = I$  so  $A^{-1}$  exists and

$$A^{-1} = \begin{bmatrix} -24 & 10 & 5 \\ 20 & -15 & -4 \\ -5 & 4 & 1 \end{bmatrix}$$

## Section 2.3: Characterization of Invertible Matrices

Given an  $n \times n$  matrix  $A$ , we can think of

- ▶ A matrix equation  $A\mathbf{x} = \mathbf{b}$ ;
- ▶ A linear system that has  $A$  as its coefficient matrix;
- ▶ A linear transformation  $T : \mathbb{R}^n \longrightarrow \mathbb{R}^n$  defined by  $T(\mathbf{x}) = A\mathbf{x}$ ;
- ▶ Not to mention things like its **pivots**, its **rref**, the linear dependence/independence of its columns, blah blah blah...

**Question:** How is this stuff related, and how does being singular or invertible tie in?

Theorem: Suppose  $A$  is  $n \times n$ . The following are equivalent.<sup>1</sup>

- (a)  $A$  is invertible.
- (b)  $A$  is row equivalent to  $I_n$ .
- (c)  $A$  has  $n$  pivot positions.
- (d)  $A\mathbf{x} = \mathbf{0}$  has only the trivial solution.
- (e) The columns of  $A$  are linearly independent.
- (f) The transformation  $\mathbf{x} \mapsto A\mathbf{x}$  is one to one.
- (g)  $A\mathbf{x} = \mathbf{b}$  is consistent for every  $\mathbf{b}$  in  $\mathbb{R}^n$ .
- (h) The columns of  $A$  span  $\mathbb{R}^n$ .
- (i) The transformation  $\mathbf{x} \mapsto A\mathbf{x}$  is onto.
- (j) There exists an  $n \times n$  matrix  $C$  such that  $CA = I$ .
- (k) There exists an  $n \times n$  matrix  $D$  such that  $AD = I$ .
- (l)  $A^T$  is invertible.

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<sup>1</sup>Meaning all are true or none are true.



## Theorem: (An inverse matrix is unique.)

Let  $A$  and  $B$  be  $n \times n$  matrices. If  $AB = I$ , then  $A$  and  $B$  are both invertible with  $A^{-1} = B$  and  $B^{-1} = A$ .

This says that if  $A$  has an inverse, it has only one.

Suppose  $AB = I$  and consider the homogeneous equation  $B\vec{x} = \vec{0}$ . Multiply each side on its left by  $A$ .

$$\begin{aligned} AB\vec{x} &= A\vec{0} \\ I\vec{x} &= \vec{0} \Rightarrow \vec{x} = \vec{0}. \end{aligned}$$

$B\vec{x} = \vec{0}$  has only the trivial solution. Hence  $B$  is invertible. (d)  $\Rightarrow$  (a)

$B^{-1}$  exists, so let's multiply  $AB=I$  by  $B^{-1}$  on the right side.

$$AB B^{-1} = I B^{-1}$$

$$A I = B^{-1}$$

$$A = B^{-1}.$$

Since  $B$ , hence  $B^{-1}$ , is invertible,  $A$  is invertible. Moreover,

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