

3.8 Matrix Equations

Matrix-Matrix Equation $AX = Y$

The matrices A and Y are known. The variable to be solved for is the matrix X .

To solve such an equation, we set up the multiply-augmented matrix $[A \mid Y]$ and do row reduction.

Remark 1: The matrix-matrix equation $AX = Y$ is equivalent to the whole collection of matrix-vector equations $A \operatorname{Col}_i(X) = \operatorname{Col}_i(Y)$. This means we can interpret it as a **system of systems** of linear equations.

Remark 2: We are focusing on the square case, that is, where A , Y , and any solution X would be $n \times n$ matrices.

Theorem

Suppose that A and Y are both $n \times n$ (square) matrices and consider the matrix equation $AX = Y$. Let

$$\hat{A} = [A \mid Y]$$

be the $n \times (2n)$ multiply-augmented matrix that corresponds to this matrix equation.

1. If $\text{rref}(A) = I_n$, then $AX = Y$ has a unique solution. Furthermore

$$\text{rref}(\hat{A}) = [I_n \mid X]$$

where X is the unique solution of $AX = Y$.

2. If $\text{rref}(A) \neq I_n$, then $AX = Y$ is either inconsistent or has infinitely many solutions.

Remark: If any of the n rightmost columns of \hat{A} is a pivot column, then $AX = Y$ is inconsistent.

Recall Our Example

Solve the matrix equation $AX = Y$ or show that it is inconsistent.

$$(a) \quad A = \begin{bmatrix} -1 & -2 \\ 0 & 1 \end{bmatrix}, \quad \text{and} \quad Y = \begin{bmatrix} -1 & 1 \\ -2 & 1 \end{bmatrix}$$

Last time, we set up the matrix $[A \mid Y] = \left[\begin{array}{cc|cc} -1 & -2 & -1 & 1 \\ 0 & 1 & -2 & 1 \end{array} \right]$, and did row operations to get

$$\text{rref}([A \mid Y]) = \left[\begin{array}{cc|cc} 1 & 0 & 5 & -3 \\ 0 & 1 & -2 & 1 \end{array} \right].$$

So the equation $AX = Y$ is consistent and the solution

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

$$\begin{bmatrix} -1 & -2 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} x_{11} & x_{12} \\ x_{21} & x_{22} \end{bmatrix} = \begin{bmatrix} -1 & 1 \\ -2 & 1 \end{bmatrix}, \quad A = \begin{bmatrix} -1 & -2 \\ 0 & 1 \end{bmatrix}$$

Solve the two matrix-vector equations (with the column vectors from Y):

1. $A\vec{x}_1 = \langle -1, -2 \rangle$

$$\vec{x}_1 = \langle 5, -2 \rangle$$

$$\begin{bmatrix} -1 & -2 \\ 0 & 1 \end{bmatrix} \vec{x}_1 = \langle -1, -2 \rangle$$

$$\left[\begin{array}{cc|c} -1 & -2 & -1 \\ 0 & 1 & -2 \end{array} \right] \xrightarrow{\text{rref}} \left[\begin{array}{cc|c} 1 & 0 & 5 \\ 0 & 1 & -2 \end{array} \right]$$

2. $A\vec{x}_2 = \langle 1, 1 \rangle$

$$\vec{x}_2 = \langle -3, 1 \rangle$$

$$\begin{bmatrix} -1 & -2 \\ 0 & 1 \end{bmatrix} \vec{x}_2 = \langle 1, 1 \rangle$$

$$\left[\begin{array}{cc|c} -1 & -2 & 1 \\ 0 & 1 & 1 \end{array} \right] \xrightarrow{\text{rref}}$$

Observation

Solving $\begin{bmatrix} -1 & -2 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} x_{11} & x_{12} \\ x_{21} & x_{22} \end{bmatrix} = \begin{bmatrix} -1 & 1 \\ -2 & 1 \end{bmatrix}$ is equivalent to solving the two vector equations

$$A\vec{x}_1 = \vec{y}_1 \quad \text{and} \quad A\vec{x}_2 = \vec{y}_2$$

where

$$\vec{x}_i = \text{Col}_i(X) \quad \text{and} \quad \vec{y}_i = \text{Col}_i(Y),$$

which is equivalent to solving two systems of linear equations

$$\begin{array}{rclcl} -1x_{11} & - & 2x_{21} & = & -1 \\ 0x_{11} & + & 1x_{21} & = & -2 \end{array}, \quad \text{and} \quad \begin{array}{rclcl} -1x_{12} & - & 2x_{22} & = & 1 \\ 0x_{12} & + & 1x_{22} & = & 1 \end{array}$$

Recall Our Other Example

Prior to the exam, we solved the equation $AX = Y$, where

$$A = \begin{bmatrix} 2 & -5 \\ -1 & 3 \end{bmatrix}, \quad \text{and} \quad Y = I_2 = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}.$$

We found that

$$[A \mid I_2] \xrightarrow{\text{rref}} \left[\begin{array}{cc|cc} 1 & 0 & 3 & 5 \\ 0 & 1 & 1 & 2 \end{array} \right].$$

This showed that $AX = I_2$ is consistent, and that the solution

$$X = \begin{bmatrix} 3 & 5 \\ 1 & 2 \end{bmatrix}. \quad AX = \begin{bmatrix} 2 & -5 \\ -1 & 3 \end{bmatrix} \begin{bmatrix} 3 & 5 \\ 1 & 2 \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$$

The matrix I_n is the **multiplicative identity** for both the matrix-vector and the matrix-matrix equation, $I_n \vec{x} = \vec{x}$ and $I_n A = A$ (for $n \times n$ matrix A). It has the same role for matrix multiplication as the number 1 has for scalar multiplication.

3.9 Matrix Inversion

Consider the rather straight forward problem:

$$\text{Solve for } x \text{ given } 3x = 17.$$

To *solve for* or *isolate* x , we want the coefficient of x to be 1, because 1 is the **identity**, i.e.,

$$1x = x$$

for multiplication of real numbers.

3.9 Matrix Inversion

If a is a real number, we can ask whether there is another real number b such that

$$ba = 1.$$

When such a number b does exist, it is also the case that

$$ab = 1,$$

and we call b the **multiplicative inverse** of a .

- ▶ The number zero does not have a multiplicative inverse because there is no number b such that $b0 = 1$.
- ▶ If a is **any nonzero** number, then there is a multiplicative inverse a^{-1} . (For real numbers, we also write a multiplicative inverse as $\frac{1}{a}$ and call it a reciprocal.)

3.9 Matrix Inversion

Consider the example we did earlier when we solved $AX = I_2$ for

$$A = \begin{bmatrix} 2 & -5 \\ -1 & 3 \end{bmatrix}. \text{ We found}$$

$$X = \begin{bmatrix} 3 & 5 \\ 1 & 2 \end{bmatrix}.$$

Evaluate XA .

$$AX = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$$

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

Definition

Suppose that A is an $n \times n$ matrix. We say that A is **invertible** if there exists an $n \times n$ matrix B such that $AB = I_n$ and $BA = I_n$.

If B is a matrix such that $AB = I_n$ and $BA = I_n$, then we say that B is an **inverse** of A .

Note that in our definition, we want the two products AB and BA to be the same, and to be the $n \times n$ identity matrix, if B is an inverse of the matrix A .

Example

$$\begin{array}{cc} AB & BA \\ 3 \times 3 & 3 \times 3 \end{array}$$

Show that B is an inverse of A where $B = \begin{bmatrix} 2 & 4 & 4 \\ 0 & -4 & 2 \\ 0 & 1 & 0 \end{bmatrix}$ and

$$A = \begin{bmatrix} \frac{1}{2} & -1 & -6 \\ 0 & 0 & 1 \\ 0 & \frac{1}{2} & 2 \end{bmatrix}.$$

$$AB = \begin{bmatrix} \frac{1}{2} & -1 & -6 \\ 0 & 0 & 1 \\ 0 & \frac{1}{2} & 2 \end{bmatrix} \begin{bmatrix} 2 & 4 & 4 \\ 0 & -4 & 2 \\ 0 & 1 & 0 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

$$BA = \begin{bmatrix} 2 & 4 & 4 \\ 0 & -4 & 2 \\ 0 & 1 & 0 \end{bmatrix} \begin{bmatrix} \frac{1}{2} & -1 & -6 \\ 0 & 0 & 1 \\ 0 & \frac{1}{2} & 2 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

Theorem: Inverses are Unique

Suppose A is an invertible $n \times n$ matrix. Then the inverse of A is unique.

This means that A can't have two distinct inverses. That is, if $AB = BA = I_n$ and $AC = CA = I_n$, it must be that $B = C$.

Proof: Suppose $AB = BA = I_n$ and $AC = CA = I_n$.

Note that

$$B = B I_n = B \underbrace{(AC)}_{I_n} = (BA)C = I_n C = C$$

That is, $B = C$.

Theorem:

Suppose A and B are $n \times n$ matrices such that $AB = I_n$. Then $BA = I_n$.

Remark: This is not a trivial statement. It says that if we find a matrix B such that $AB = I_n$, then we are guaranteed that A and B commute,

$$\text{i.e., } AB = BA.$$

And, in fact, that both

$$AB = I_n \quad \text{and} \quad BA = I_n.$$

In order to prove this theorem, we need to remember an important previous theorem.

Notation & The Invertibility Theorem

If B is the inverse of an invertible matrix, A , we will write

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

Don't
ever write
 $\frac{1}{A}$

Now we answer two big questions: (1) Which matrices have inverses, and (2) how is an inverse computed?

Invertibility Theorem

Suppose that A is an $n \times n$ matrix. Then A is invertible if and only if $\text{rref}(A) = I_n$. Moreover, if A is invertible, and \hat{A} is the multiply-augmented matrix

$$\hat{A} = [A \mid I_n],$$

then

$$\text{rref}(\hat{A}) = [I_n \mid A^{-1}],$$

Remark: This gives a test for invertibility (the rref is or is not I_n), and a method for finding an inverse!

Example

Determine whether A is invertible. If invertible, find its inverse. (Let's do this by hand.)

$$A = \begin{bmatrix} 2 & 1 \\ -1 & 4 \end{bmatrix} \quad \text{set up } [A \mid I_2]$$

$$[A \mid I_2] = \left[\begin{array}{cc|cc} 2 & 1 & 1 & 0 \\ -1 & 4 & 0 & 1 \end{array} \right] \quad R_1 \leftrightarrow R_2$$

$$\left[\begin{array}{cc|cc} -1 & 4 & 0 & 1 \\ 2 & 1 & 1 & 0 \end{array} \right] \quad 2R_1 + R_2 \rightarrow R_2$$

$$\left[\begin{array}{cc|cc} -1 & 4 & 0 & 1 \\ 0 & 9 & 1 & 2 \end{array} \right] \quad \frac{1}{9}R_2 \rightarrow R_2$$

$$\begin{array}{cccc} -2 & 8 & 0 & 2 \\ 2 & 1 & 1 & 0 \end{array}$$

$$\left[\begin{array}{cc|cc} -1 & 4 & 0 & 1 \\ 0 & 1 & \frac{1}{9} & \frac{2}{9} \end{array} \right]$$

$$-4R_2 + R_1 \rightarrow R_1$$

$$\begin{array}{cccc} 0 & -4 & -\frac{4}{9} & -\frac{8}{9} \\ -1 & 4 & 0 & \frac{9}{9} \end{array}$$

$$\left[\begin{array}{cc|cc} -1 & 0 & -\frac{4}{9} & \frac{1}{9} \\ 0 & 1 & \frac{1}{9} & \frac{2}{9} \end{array} \right]$$

$$-R_1 \rightarrow R_1$$

$$\left[\begin{array}{cc|cc} 1 & 0 & \frac{4}{9} & -\frac{1}{9} \\ 0 & 1 & \frac{1}{9} & \frac{2}{9} \end{array} \right]$$

A^{-1} exists

$$\text{and } A^{-1} = \begin{pmatrix} \frac{4}{9} & -\frac{1}{9} \\ \frac{1}{9} & \frac{2}{9} \end{pmatrix} = \frac{1}{9} \begin{pmatrix} 4 & -1 \\ 1 & 2 \end{pmatrix}$$

$$A = \begin{bmatrix} 2 & 1 \\ -1 & 4 \end{bmatrix}$$

Check:

$$\frac{1}{9} \begin{bmatrix} 4 & -1 \\ 1 & 2 \end{bmatrix} \begin{bmatrix} 2 & 1 \\ -1 & 4 \end{bmatrix} = \frac{1}{9} \begin{bmatrix} 9 & 0 \\ 0 & 9 \end{bmatrix}$$
$$= \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$$

Example

Determine whether A is invertible. If invertible, find its inverse.

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

$$[A \mid I_3] = \left[\begin{array}{ccc|ccc} 1 & 2 & -1 & 1 & 0 & 0 \\ -4 & -7 & 3 & 0 & 1 & 0 \\ -2 & -6 & 4 & 0 & 0 & 1 \end{array} \right] \xrightarrow{\text{rref}}$$

$$\left[\begin{array}{ccc|ccc} 1 & 0 & 1 & 0 & -3/5 & 7/10 \\ 0 & 1 & -1 & 0 & 1/5 & -2/5 \\ 0 & 0 & 0 & 0 & 1/5 & 1/10 \end{array} \right]$$

$\underbrace{\quad}_{\text{not } I_3}$

A is not invertible.

Example

Determine whether A is invertible. If invertible, find its inverse.

$$A = \begin{bmatrix} 3 & -1 & -1 \\ 10 & -3 & -5 \\ -6 & 2 & 3 \end{bmatrix}$$

$$[A \mid I_3] \xrightarrow{\text{ref}} \left[\begin{array}{ccc|ccc} 1 & 0 & 0 & 1 & 1 & 2 \\ 0 & 1 & 0 & 0 & 3 & 5 \\ 0 & 0 & 1 & 2 & 0 & 1 \end{array} \right]$$

$$A^{-1} \text{ exists and } A^{-1} = \begin{bmatrix} 1 & 1 & 2 \\ 0 & 3 & 5 \\ 2 & 0 & 1 \end{bmatrix}$$

Matrix-Vector & Matrix-Matrix Equations

Suppose A is an invertible $n \times n$ matrix. Then,

- ▶ for any vector \vec{y} in R^n , the matrix-vector equation $A\vec{x} = \vec{y}$ has unique solution

$$\vec{x} = A^{-1}\vec{y},$$

- ▶ and for any $n \times p$ matrix Y , the matrix-matrix equation $AX = Y$ has unique solution

$$X = A^{-1}Y.$$

$$AX = Y$$

$$\begin{aligned} \tilde{A}^T A X &= \tilde{A}^T Y \\ I_n X &= A^{-1} Y \end{aligned}$$

$$X = A^{-1} Y$$