

Inverse of a Matrix

Def: (1) An $m \times n$ matrix A is said to have matrix A^L of order $n \times m$ as a left inverse if

$$\cancel{AA^L} =$$

$$A^L A = I_{n \times n}.$$

(2) A is said to have A^R as a right inverse if $AA^R = I_{m \times m}$.

Note: Left inverse or Right inverse of a matrix may not be unique.

Example:

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

$$A^L = \frac{1}{9} \begin{bmatrix} -11 & -10 & 16 \\ 7 & 8 & 11 \end{bmatrix}, \quad A^R = \begin{bmatrix} 0 & -\frac{1}{2} & 3 \\ 0 & \frac{1}{2} & -2 \end{bmatrix}$$

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

$$B^R = \frac{1}{2} \begin{bmatrix} 1 & -1 \\ -1 & 1 \end{bmatrix}, \quad B^R = \begin{bmatrix} 1 & 0 \\ 0 & 1 \\ 0 & 0 \end{bmatrix}, \quad B^R = \begin{bmatrix} 1 & -1 \\ 0 & 0 \\ 0 & 1 \end{bmatrix}$$

Inverse of a square matrix

Let $A_{n \times n}$ be a square matrix, The matrix $B_{n \times n}$ (if ^{exists}) is called inverse of A

if $AB = BA = I_{n \times n}$.

Usually B is denoted by A^{-1} .

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

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

Note: Inverse of a square matrix (if exist) is unique.

Let X_1 and X_2 be inverses of square matrix A . Then

$$\begin{aligned} X_1 &= X_1 I = X_1 (A X_2) = (X_1 A) X_2 \\ &= I X_2 = X_2. \end{aligned}$$

Proof: Let A be an $n \times n$ matrix. Suppose that there exists $n \times n$ matrices B and C such that

$$AB = I_n \quad \text{and} \quad CA = I_n$$

then $B = C$

Proof:
$$C = C I_n = C (A B) = (C A) B = I_n B = B.$$

Result: Let A and B be matrices with inverses A^{-1} and B^{-1} respectively.

Then

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

$$(2) (AB)^{-1} = B^{-1}A^{-1}$$

$$(3) (A^t)^{-1} = (A^{-1})^t$$

Pf: (3) $AA^{-1} = I$

$$\Rightarrow (AA^{-1})^t = I^t = I$$

$$\Rightarrow (A^{-1})^t A^t = I \quad \text{--- (1)}$$

Similarly: $A^{-1}A = I$

$$\Rightarrow (A^{-1}A)^t = I$$

$$\Rightarrow A^t (A^{-1})^t = I \quad \text{--- (2)}$$

$$\Rightarrow (A^t)^{-1} = (A^{-1})^t \quad \text{from (1) \& (2)}$$

Recall :

Determinant

Let A be an $n \times n$ square matrix. We associate a number (real or complex) corresponding to A , called determinant, which is defined recursively as follows;

$$\det(A) = \begin{cases} a & \text{if } A = [a] \ (n=1) \\ \sum_{j=1}^n (-1)^{1+j} a_{1j} \det(A(i|j)) & \end{cases}$$

(Expansion along 1st row)

Here, $A(i|j)$ is the matrix obtained from A by deleting i th row and j th column.

Generally, determinant can be calculated by expanding along any row:

$$\det(A) = \sum_{j=1}^n (-1)^{k+j} a_{kj} \det(A(k|j))$$

(Exercise) \rightarrow Try at least

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

Def: (1) $\det(A(i|j)) = A_{ij}$ is called i 'th minor of A or minor of a_{ij} .

(2) $C_{ij} = (-1)^{i+j} \det(A(i|j))$ is called i 'th cofactor of A .

Example:

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

$$A_{11} = \det(A(1|1)) = \det\left(\begin{bmatrix} 4 & -1 \\ 2 & 1 \end{bmatrix}\right) = 6.$$

$$A_{12} = 4, \quad A_{13} = 2$$

$$A_{21} = -4, \quad A_{22} = -2, \quad A_{23} = 0$$

$$A_{31} = -14, \quad A_{32} = -10, \quad A_{33} = -2$$

$$C_{11} = 6 \quad C_{12} = -4 \quad C_{13} = 2$$

$$C_{21} = 4 \quad C_{22} = -2 \quad C_{23} = 0$$

$$C_{31} = -14, \quad C_{32} = 10 \quad C_{33} = -2$$

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Def: (1) The matrix of minors of A is defined as $M = [A_{ij}]$.

(2) The cofactor matrix of A is defined as

$$C = [C_{ij}].$$

Example

$$M = \begin{bmatrix} 6 & 4 & 2 \\ -4 & -2 & 0 \\ -14 & -10 & -2 \end{bmatrix}$$

$$C = \begin{bmatrix} 6 & -4 & 2 \\ 4 & -2 & 0 \\ -14 & 10 & -2 \end{bmatrix}$$

Def: The Adjoint (or Adjugate) of A is defined as the transpose of cofactor matrix of A .

$$\text{Adj}(A) = C^t$$

Exercise : Find the Adjoint of A

where,

$$A = \begin{bmatrix} 1 & 2 & 3 \\ 2 & 3 & 1 \\ 1 & 2 & 4 \end{bmatrix}.$$

Note:

$$\det(A) = \sum_{j=1}^n (-1)^{k+j} a_{kj} A_{kj}$$

$$= \sum_{j=1}^n a_{kj} \underline{(-1)^{k+j} A_{kj}}$$

$$= \sum_{j=1}^n a_{kj} C_{kj}$$

$$= a_{k1} C_{k1} + a_{k2} C_{k2} + \dots + a_{kn} C_{kn}$$

(Cofactor expansion of determinant).

Thm:

$$\sum_{j=1}^n a_{ij} C_{kj} = \begin{cases} \det(A) & \text{if } i=k \\ 0 & \text{if } i \neq k. \end{cases}$$

Proof:

Let $A = \begin{bmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22} & \dots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ \xrightarrow{k\text{th row}} a_{k1} & a_{k2} & \dots & a_{kn} \\ \vdots & \vdots & \ddots & \vdots \\ \xrightarrow{i\text{th row}} a_{i1} & a_{i2} & \dots & a_{in} \\ \vdots & \vdots & \ddots & \vdots \\ a_{n1} & a_{n2} & \dots & a_{nn} \end{bmatrix}_{n \times n}$

Let B be a matrix, whose k -th row is same as i th row of A , and all other entries are same as A , i.e.

$$B = \begin{bmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ \vdots & \vdots & \ddots & \vdots \\ \xrightarrow{k\text{th row}} a_{i1} & a_{i2} & \dots & a_{in} \\ \vdots & \vdots & \ddots & \vdots \\ \xrightarrow{i\text{th row}} a_{k1} & a_{k2} & \dots & a_{kn} \\ \vdots & \vdots & \ddots & \vdots \\ a_{n1} & a_{n2} & \dots & a_{nn} \end{bmatrix}$$

Note that: (1) if $k=i$ then $A=B$.

In this case;

$$\sum_{j=1}^n a_{ij} c_{ij} = \det(A) = \det(B).$$

~~Pl~~ (2) If $k \neq i$, then $\det(B) = 0$.

$$\Rightarrow \det(B) = 0 = \sum_{j=1}^n b_{kj} (-1)^{k+j} \det(B(k|j)).$$

$$= \sum_{j=1}^n a_{ij} (-1)^{k+j} \det(B(k|j)).$$

Now, the submatrix;

$$B(k|j) = A(k|j)$$

Hence, $\det(B(k|j)) = \det(A(k|j))$

So, $0 = \sum_{j=1}^n a_{ij} (-1)^{k+j} \det(A(k|j))$

$$\Rightarrow \left[\sum_{j=1}^n a_{ij} c_{kj} = 0 \right]$$

~~#~~.

Thm: $A(\text{Adj}(A)) = (\text{Adj}(A))A = \det(A)I_n.$

Proof:

$$A = \begin{bmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ \vdots & \vdots & & \vdots \\ a_{i1} & a_{i2} & \dots & a_{in} \\ \vdots & \vdots & & \vdots \\ a_{n1} & a_{n2} & \dots & a_{nn} \end{bmatrix}, \quad \text{Adj}(A) = \begin{bmatrix} c_{11} & c_{21} & \dots & c_{n1} \\ \vdots & \vdots & & \vdots \\ c_{i1} & c_{i2} & \dots & c_{in} \\ \vdots & \vdots & & \vdots \\ c_{n1} & c_{n2} & \dots & c_{nn} \end{bmatrix}$$

$$(A(\text{Adj}(A)))_{ij} = \sum_{k=1}^n a_{ik} (\text{Adj}(A))_{kj}$$

$$= \sum_{k=1}^n a_{ik} c_{jk}$$

But $\sum_{k=1}^n a_{ik} c_{jk} = \begin{cases} \det(A) & \text{if } i=j \\ 0 & \text{if } i \neq j \end{cases}$

$$\Rightarrow A(\text{Adj}(A)) = \begin{bmatrix} \det(A) & 0 & 0 & \dots & 0 \\ 0 & \det(A) & 0 & \dots & 0 \\ \vdots & \vdots & \vdots & & \vdots \\ 0 & 0 & \dots & \det(A) \end{bmatrix}$$

$$\Rightarrow \boxed{A(\text{Adj}(A)) = \det(A)I_n}$$

Similarly,

$$(\text{Adj}(A))A = \det(A)I_n.$$

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Finding Inverse

(1) ~~Let~~ $\det(A) \neq 0$. ~~then~~

$$A(\text{Adj}(A)) = (\text{Adj}(A))A = \det(A)I_n$$

$$\Rightarrow \boxed{A^{-1} = \frac{1}{\det(A)} \text{Adj}(A)} \quad (*)$$

Assume $\det(A) \neq 0$.

(2) Replace A by A^{-1} in $(*)$

$$A = \det(A)(\text{Adj}(A^{-1})).$$

$$\boxed{\det(A^{-1}) = \frac{1}{\det(A)} \text{ if } \det(A) \neq 0.}$$

Exercise: Compute $\text{Adj}(A)$ and A^{-1}

for $A = \begin{bmatrix} 1 & 3 & 1 \\ 2 & 1 & 1 \\ 2 & -2 & 1 \end{bmatrix}$.

Exercise: A is invertible iff $\det(A) \neq 0$

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

$$\det(AA^{-1}) = 1$$

$$\det(A) \det(A^{-1}) = 1$$

$$\Rightarrow \det(A) \neq 0$$

$$\text{If } \det(A) \neq 0$$

$$\Rightarrow A^{-1} = \frac{1}{\det(A)} \text{Adj}(A)$$

Exercise: Show that A is invertible iff

$\text{Adj}(A)$ is invertible and that

if A is invertible then

$$(\text{Adj}(A))^{-1} = \frac{A}{\det(A)} = \text{Adj}(A^{-1}).$$

$$\frac{A (\text{Adj}(A))}{\det(A)} = I$$

$$\Rightarrow (\text{Adj}(A))^{-1} = \frac{A}{\det(A)}$$

Recall: $A = \det(A) \text{Adj}(A^{-1})$

$$\boxed{(\text{Adj}(A))^{-1} = \text{Adj}(A^{-1})}$$

Ex: Let A be an $n \times n$ invertible matrix.

Prove that (1) $\det(\text{Adj}(A)) = \det(A)^{n-1}$

(2) $\text{Adj}(\text{Adj}(A)) = \det(A)^{n-2} A$

$$(1) \quad A (\text{Adj}(A)) = \det(A) I_n$$

$$\Rightarrow \det(A) \cdot \det(\text{Adj}(A)) = (\det(A))^n$$

$$\Rightarrow \boxed{\det(\text{Adj}(A)) = \det(A)^{n-1}}$$

$$(2) \quad \det(\text{Adj}(A)) = \det(A)^{n-1} \text{ from (1)}$$

$$A (\text{Adj}(A)) = \det(A) I_n$$

Replace, A by $\text{Adj}(A)$.

$$\stackrel{\text{by (1)}}{\Rightarrow} \text{Adj}(A) (\text{Adj}(\text{Adj}(A))) = \det(\text{Adj}(A)) I_n$$

$$\stackrel{\text{by (1)}}{\Rightarrow} \text{Adj}(A) (\text{Adj}(\text{Adj}(A))) = \det(A)^{n-1} I_n$$