Matrix Theory (EE5609) Assignment 14

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***Abstract*—This document proves the existence of inverse of Hilbert Matrix.**

All the codes for the figure in this document can be found at

https://github.com/Arko98/EE5609/blob/master/Assignment_14

1 Problem

Prove that the following matrix is invertible and $\mathbf{A^{-1}}$ has integer entries.

$$\mathbf{A} = \begin{pmatrix} 1 & \frac{1}{2} & \dots & \frac{1}{n} \\ \frac{1}{2} & \frac{1}{3} & \dots & \frac{1}{n+1} \\ \vdots & \vdots & \dots & \vdots \\ \frac{1}{n} & \frac{1}{n+1} & \dots & \frac{1}{2n-1} \end{pmatrix}$$

2 Solution

Let $\mathbf{A_3}$ be 3×3 matrix i.e

$$\mathbf{A_3} = \begin{pmatrix} 1 & \frac{1}{2} & \frac{1}{3} \\ \frac{1}{2} & \frac{1}{3} & \frac{1}{4} \\ \frac{1}{3} & \frac{1}{4} & \frac{1}{5} \end{pmatrix} \tag{2.0.1}$$

Now we find the inverse of the matrix $\mathbf{A_3}$ as follows,

$$\left(\begin{array}{ccc|ccc} 1 & \frac{1}{2} & \frac{1}{3} & 1 & 0 & 0 \\ \frac{1}{2} & \frac{1}{3} & \frac{1}{4} & 0 & 1 & 0 \\ \frac{1}{3} & \frac{1}{4} & \frac{1}{5} & 0 & 0 & 1 \end{array}\right) \tag{2.0.2}$$

$$\xleftrightarrow[R_3=R_3-\frac{1}{3}R_1]{R_2=R_2-\frac{1}{2}R_1} \begin{pmatrix} 1 & \frac{1}{2} & \frac{1}{3} & 1 & 0 & 0 \\ 0 & \frac{1}{12} & \frac{1}{12} & -\frac{1}{2} & 1 & 0 \\ 0 & \frac{1}{12} & \frac{4}{45} & -\frac{1}{3} & 0 & 1 \end{pmatrix} \tag{2.0.3}$$

$$\xleftrightarrow{R_3=R_3-R_2} \begin{pmatrix} 1 & \frac{1}{2} & \frac{1}{3} & 1 & 0 & 0 \\ 0 & \frac{1}{12} & \frac{1}{12} & -\frac{1}{2} & 1 & 0 \\ 0 & 0 & \frac{1}{180} & \frac{1}{6} & -1 & 1 \end{pmatrix} \tag{2.0.4}$$

$$\xleftrightarrow[R_3=180R_3]{R_2=12R_2} \begin{pmatrix} 1 & \frac{1}{2} & \frac{1}{3} & 1 & 0 & 0 \\ 0 & 1 & 1 & -6 & 12 & 0 \\ 0 & 0 & 1 & 30 & -180 & 180 \end{pmatrix} \tag{2.0.5}$$

$$\xleftrightarrow[R_1=R_1-R_3]{R_2=R_2-R3} \begin{pmatrix} 1 & \frac{1}{2} & 0 & -9 & 60 & -60 \\ 0 & 1 & 0 & -36 & 192 & -180 \\ 0 & 0 & 1 & 30 & -180 & 180 \end{pmatrix} \tag{2.0.6}$$

$$\xleftrightarrow{R_1=R_1-\frac{1}{2}R_2} \begin{pmatrix} 1 & 0 & 0 & 9 & -36 & 30 \\ 0 & 1 & 0 & -36 & 192 & -180 \\ 0 & 0 & 1 & 30 & -180 & 180 \end{pmatrix} \tag{2.0.7}$$

Hence we see that $\mathbf{A_3}$ is invertible and the inverse contains integer entries and $\mathbf{A_3^{-1}}$ is given by,

$$\mathbf{A_3^{-1}} = \begin{pmatrix} 9 & -36 & 30 \\ -36 & 192 & -180 \\ 30 & -180 & 180 \end{pmatrix} \tag{2.0.8}$$

Let, $\mathbf{A_4}$ be 4×4 matrix as follows,

$$\mathbf{A_4} = \begin{pmatrix} 1 & \frac{1}{2} & \frac{1}{3} & \frac{1}{4} \\ \frac{1}{2} & \frac{1}{3} & \frac{1}{4} & \frac{1}{5} \\ \frac{1}{3} & \frac{1}{4} & \frac{1}{5} & \frac{1}{6} \\ \frac{1}{4} & \frac{1}{5} & \frac{1}{6} & \frac{1}{7} \end{pmatrix} \tag{2.0.9}$$

Now, expressing $\mathbf{A_4}$ using $\mathbf{A_3}$ we get,

$$\mathbf{A_4} = \begin{pmatrix} \mathbf{A_3} & \mathbf{u} \\ \mathbf{u^T} & d \end{pmatrix} \tag{2.0.10}$$

where,

$$\mathbf{u} = \begin{pmatrix} \frac{1}{4} \\ \frac{1}{5} \\ \frac{1}{6} \end{pmatrix} \tag{2.0.11}$$

$$d = \frac{1}{7} \tag{2.0.12}$$

Now assuming $\mathbf{A_4}$ has an inverse, then from (2.0.10), the inverse of $\mathbf{A_4}$ can be written using block matrix inversion as follows,

$$\mathbf{A_4^{-1}} = \begin{pmatrix} \mathbf{A_3^{-1}} + \mathbf{A_3^{-1}}\mathbf{u}x_4^{-1}\mathbf{u^T}\mathbf{A_3^{-1}} & -\mathbf{A_3^{-1}}\mathbf{u}x_4^{-1} \\ -x^{-1}\mathbf{u^T}\mathbf{A_3^{-1}} & x_4^{-1} \end{pmatrix} \tag{2.0.13}$$

where,

$$x_4 = d - \mathbf{u^T}\mathbf{A_3^{-1}}\mathbf{u} \tag{2.0.14}$$

Now, the assumption of $\mathbf{A_4}$ being invertible will hold if and only if $\mathbf{A_3}$ is invertible, which has been proved in (2.0.8) and x_4 from (2.0.14) is invertible or x_4 is a nonzero scalar. We now prove that x_4 is invertible as follows,

$$x_4 = \frac{1}{7} - \begin{pmatrix} \frac{1}{4} & \frac{1}{5} & \frac{1}{6} \end{pmatrix} \begin{pmatrix} 9 & -36 & 30 \\ -36 & 192 & -180 \\ 30 & -180 & 180 \end{pmatrix} \begin{pmatrix} \frac{1}{4} \\ \frac{1}{5} \\ \frac{1}{6} \end{pmatrix} \tag{2.0.15}$$

$$\implies x_4 = \frac{1}{2800} \tag{2.0.16}$$

Hence, x_4 is a scalar, hence x_4^{-1} exists and is given by,

$$x_4^{-1} = 2800 \tag{2.0.17}$$

Hence, $\mathbf{A_4}$ is invertible. Now putting the values of $\mathbf{A_3^{-1}}$, x_4^{-1} and $\mathbf{u}$ we get,

$$\mathbf{A_3^{-1}} + \mathbf{A_3^{-1}}\mathbf{u}x_4^{-1}\mathbf{u^T}\mathbf{A_3^{-1}} = \begin{pmatrix} 16 & -120 & 240 \\ -120 & 1200 & -2700 \\ 240 & -2700 & 6480 \end{pmatrix} \tag{2.0.18}$$

$$-\mathbf{A_3^{-1}}\mathbf{u}x_4^{-1} = \begin{pmatrix} -140 \\ 1680 \\ -4200 \end{pmatrix} \tag{2.0.19}$$

$$x_4^{-1}\mathbf{u^T}\mathbf{A_3^{-1}} = \begin{pmatrix} -140 & 1680 & -4200 \end{pmatrix} \tag{2.0.20}$$

$$x_4^{-1} = 2800 \tag{2.0.21}$$

Putting values from (2.0.18), (2.0.19), (2.0.20) and (2.0.21) into (2.0.13) we get,

$$\mathbf{A_4^{-1}} = \begin{pmatrix} 16 & -120 & 240 & -140 \\ -120 & 1200 & -2700 & 1680 \\ 240 & -2700 & 6480 & -4200 \\ -140 & 1680 & -4200 & 2800 \end{pmatrix} \tag{2.0.22}$$

Hence, from (2.0.22) we prove that, $\mathbf{A_4}$ is invertible and has integer entries.

Let $\mathbf{A_{n-1}}$ be invertible with integer entries. Then we can represent $\mathbf{A_n}$ as follows,

$$\mathbf{A_n} = \begin{pmatrix} \mathbf{A_{n-1}} & \mathbf{u} \\ \mathbf{u^T} & d \end{pmatrix} \tag{2.0.23}$$

where,

$$\mathbf{u} = \begin{pmatrix} \frac{1}{4} \\ \frac{1}{5} \\ \vdots \\ \frac{1}{2n-2} \end{pmatrix} \tag{2.0.24}$$

$$d = \frac{1}{2n-1} \tag{2.0.25}$$

Now assuming $\mathbf{A_n}$ has an inverse, then from (2.0.23), the inverse of $\mathbf{A_n}$ can be written using block matrix inversion as follows,

$$\mathbf{A_n}^{-1} = \begin{pmatrix} \mathbf{A_{n-1}^{-1}} + \mathbf{A_{n-1}^{-1}}\mathbf{u}x_n^{-1}\mathbf{u^T}\mathbf{A_{n-1}^{-1}} & -\mathbf{A_{n-1}^{-1}}\mathbf{u}x_n^{-1} \\ -x_n^{-1}\mathbf{u^T}\mathbf{A_{n-1}^{-1}} & x_n^{-1} \end{pmatrix} \tag{2.0.26}$$

$$= x_n^{-1} \begin{pmatrix} x_n\mathbf{A_{n-1}^{-1}} + \mathbf{A_{n-1}^{-1}} - 1\mathbf{u^T}\mathbf{A_{n-1}^{-1}} & -\mathbf{A_{n-1}^{-1}}\mathbf{u} \\ -\mathbf{u^T}\mathbf{A_{n-1}^{-1}} & 1 \end{pmatrix} \tag{2.0.27}$$

where,

$$x_n = d - \mathbf{u^T}\mathbf{A_{n-1}^{-1}}\mathbf{u} \tag{2.0.28}$$

Now, the assumption of $\mathbf{A_n}$ being invertible will hold if and only if $\mathbf{A_{n-1}}$ is invertible, which has been assumed and x from (2.0.28) is invertible or x_n is a nonzero scalar. We now prove that x_n is invertible as follows,

$$x_n = \frac{1}{2n-1} - \begin{pmatrix} \frac{1}{4} & \frac{1}{5} & \dots & \frac{1}{2n-2} \end{pmatrix} \mathbf{A_{n-1}^{-1}} \begin{pmatrix} \frac{1}{4} \\ \frac{1}{5} \\ \dots \\ \frac{1}{2n-2} \end{pmatrix} \tag{2.0.29}$$

In equation (2.0.29) $\mathbf{u}$ contains no negative or zero entries, again $\mathbf{A_{n-1}^{-1}}$ has non zero integer entries, hence $\mathbf{u^T}\mathbf{A_{n-1}^{-1}}\mathbf{u}$ is a non zero scalar. Moreover d is not equal to $\mathbf{u}^{\mathbf{T}}\mathbf{A}_{\mathbf{n-1}}^{\mathbf{-1}}\mathbf{u}$ hence in (2.0.29) x is non-zero scalar and invertible and hence it has an inverse. Hence $\mathbf{A_n}$ is invertible, proved.