Lecture #7

INVERSE OF A MATRIX

We know that real number 1 is an identity element under multiplication of a set real numbers because for any real number a, $a \cdot 1 = 1 \cdot a = a \cdot 1$ In this section, an *Identity matrix I* is defined that has properties similar to those of the number 1 in the set of real numbers. This identity matrix is then used to find the multiplicative inverse of any square matrix provided it exists.

Definition: If A and B be two square matrices of same order and AB = I = BA, then matrices A and B are the called multiplicative inverse of each other and are usually denoted by $A = B^{-1}$ and $B = A^{-1}$.

Similarly, if A and B are any two matrices of the same order and A + B = O, then B is called additive inverse of the matrix A and vice versa. This is denoted by B = -A or A = -B.

Further note that if A and I are square matrices of order n, then A. I = I. A = A.

Similarly, if A and O are matrices of same order (not necessarily the square matrices) then, A + O = O + A = A. I and O are therefore called identity matrices under multiplication and addition respectively.

In this section we shall discuss the process of finding the multiplicative inverse of a square matrix, because finding the additive inverse of any matrix is straight forward.

NOTE:

- i. Only the square matrices may have multiplicative inverses.
- ii. The symbol A^{-I} (A inverse) does not mean I/A or I/A. The symbol is just the notation for the inverse of matrix A because there is no such thing as matrix division.
- The order of multiplicative inverse of a square matrices (if it exists) will be same as that of the matrix A.

Theorem: Prove that if the inverse of a square matrix exists then it will be unique.

Definition: The square matrix A, whose inverse A^{-1} exists, is called **non-singular or invertible** matrix. Square matrices which do not have inverses are called *singular matrices*.

Theorem: If A and B are invertible matrices, so does the AB and that $(AB)^{-1} = B^{-1}A^{-1}$

1.9.1 Inverse of a Matrix Through Elementary Row Operations

A matrix obtained from the identity matrix by a single elementary row operation is called an elementary matrix. Thus elementary matrices are obtained

- (i) By interchanging any two rows of the identity matrix (R_0) .
- (ii) By multiplying a row of the identity matrix by a scalar (k R_i).
- (iii) From the identity matrix by adding a row after multiplying it by a scalar, into another row

$$(R_i + k R_k)$$
.

Thus if
$$I = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$
, then $\begin{bmatrix} 1 & 1 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$, $\begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ \hat{0} & 0 & -3 \end{bmatrix}$, $\begin{bmatrix} 1 & 0 & 0 \\ -7 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$

are elementary matrices obtained respectively (i) by adding R_2 of I in R_1 (ii) by multiplying R_3 of I by -3 (iii) by multiplying R_1 of I by -7 and adding the result in the R_2 .

Consider the matrix $A = \begin{bmatrix} 2 & -3 & 1 \\ 5 & -1 & -2 \\ 3 & 2 & 4 \end{bmatrix}$. Let B be a matrix obtained from A by interchanging first

and third rows of A, that is, $B = \begin{bmatrix} 3 & 2 & 4 \\ 5 & -1 & -2 \\ 2 & -3 & 1 \end{bmatrix}$ and let E be a matrix obtained from I_3 by

interchanging first and third rows of I_3 , that is, $E = \begin{bmatrix} 0 & 0 & 1 \\ 0 & 1 & 0 \\ 1 & 0 & 0 \end{bmatrix}$. We notice that

$$EA = \begin{bmatrix} 3 & 2 & 4 \\ 5 & -1 & -2 \\ 2 & -3 & 1 \end{bmatrix} = B$$

Thus a matrix B obtained from a matrix A through an elementary row operation can also be obtained by applying the same row operations on I and then multiplying the resultant elementary matrix E with A. It can be verified that the square matrix A is row equivalent to B if and only if there exists elementary matrices E_1, E_2, \cdots, E_r such that $E_r \cdot E_{r-1} \cdots E_2 \cdot E_1 \cdot A = B \cdot \text{If } B = I$, then

$$E_r \cdot E_{r-1} \cdot \cdot \cdot E_2 \cdot E_1 \cdot I = A^{-1} \ ,$$

Thus, we deduce that:

If a square matrix A is reducible to an identity matrix I by a sequence of elementary row operations then A^{-1} may be obtained by applying the same sequence of elementary row operations on I.

EXAMPLE 01: Find the inverse of the following matrices by using elementary row operations:

(i)
$$\begin{bmatrix} 1 & 0 & 3 \\ 2 & 4 & 1 \\ 1 & 3 & 0 \end{bmatrix}$$
, (ii) $\begin{bmatrix} -1 & 2 & -3 \\ 2 & 1 & 0 \\ 4 & -2 & 5 \end{bmatrix}$, (iii) $\begin{bmatrix} i & -1 & 2i \\ 2 & 0 & 2 \\ -1 & 0 & 1 \end{bmatrix}$, (iv) $\begin{bmatrix} 1 & 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 & 2 \\ 0 & 0 & 0 & 3 & 7 \end{bmatrix}$

$$(v) \begin{bmatrix} 2 & 1 & -1 \\ 0 & 2 & 1 \\ 5 & 2 & -3 \end{bmatrix}$$

Solution:

(i)

$$\begin{bmatrix} 1 & 0 & 3 \\ 2 & 4 & 1 \\ 1 & 3 & 0 \end{bmatrix} \qquad \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} R_2 + (-2)R_1, R_3 + (-1)R_1$$

$$= \begin{bmatrix} 1 & 0 & 3 \\ 0 & 4 & -5 \\ 0 & 3 & -3 \end{bmatrix} \qquad \begin{bmatrix} 1 & 0 & 0 \\ -2 & 1 & 0 \\ -1 & 0 & 1 \end{bmatrix} R_2 + (-1)R_3, \left(-\frac{1}{3} \right) R_3$$

$$= \begin{bmatrix} 1 & 0 & 3 \\ 0 & 1 & -2 \\ 0 & -1 & 1 \end{bmatrix} \qquad \begin{bmatrix} 1 & 0 & 0 \\ -1 & 1 & -1 \\ 1/3 & 0 & -1/3 \end{bmatrix} (-1)R_3$$

$$= \begin{bmatrix} 1 & 0 & 3 \\ 0 & 1 & -2 \\ 0 & 0 & 1 \end{bmatrix} \qquad \begin{bmatrix} 1 & 0 & 0 \\ -1 & 1 & -1 \\ 2/3 & -1 & 4/3 \end{bmatrix} R_1 + (-3)R_3, R_2 + 2R_3$$

$$= \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \qquad \begin{bmatrix} -1 & 3 & -4 \\ 1/3 & -1 & 5/3 \\ 2/3 & -1 & 4/3 \end{bmatrix}$$

Hence the inverse of the given matrix is $A^{-1} = \begin{bmatrix} -1 & 3 & -4 \\ 1/3 & -1 & 5/3 \\ 2/3 & -1 & 4/3 \end{bmatrix}$. Verify A A⁻¹ = I

(ii)

Given matrix Identity matrix
$$(I_3)$$

$$\begin{bmatrix} -1 & 2 & -3 \\ 2 & 1 & 0 \\ 4 & -2 & 5 \end{bmatrix} \qquad \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} R_2 + 2R_1, R_3 + 4R_1$$

$$\begin{bmatrix}
-1 & 2 & -3 \\
0 & 5 & -6 \\
0 & 6 & -7
\end{bmatrix} \qquad
\begin{bmatrix}
1 & 0 & 0 \\
2 & 1 & 0 \\
4 & 0 & 1
\end{bmatrix} (-1)R_1, R_3 + (-1)R_2$$

$$\begin{bmatrix}
1 & -2 & 3 \\
0 & 5 & -6 \\
0 & 1 & -1
\end{bmatrix} \qquad
\begin{bmatrix}
-1 & 0 & 0 \\
2 & 1 & 0 \\
2 & -1 & 1
\end{bmatrix} R_{23}$$

$$\begin{bmatrix}
1 & -2 & 3 \\
0 & 1 & -1 \\
0 & 5 & -6
\end{bmatrix} \qquad
\begin{bmatrix}
-1 & 0 & 0 \\
2 & -1 & 1 \\
2 & 1 & 0
\end{bmatrix} R_1 + 2R_2, R_3 + (-5)R_2$$

$$\begin{bmatrix}
1 & 0 & 1 \\
0 & 1 & -1 \\
0 & 0 & -1
\end{bmatrix} \qquad
\begin{bmatrix}
3 & -2 & 2 \\
2 & -1 & 1 \\
-8 & 6 & -5
\end{bmatrix} R_1 + R_3, R_2 + (-1)R_3, (-1)R_3$$

$$\begin{bmatrix}
1 & 0 & 0 \\
0 & 1 & 0 \\
0 & 0 & 1
\end{bmatrix} \qquad
\begin{bmatrix}
-5 & 4 & -3 \\
10 & -7 & 6 \\
8 & -6 & 5
\end{bmatrix}$$

Hence the inverse of the given matrix is $A^{-1} = \begin{bmatrix} -5 & 4 & -3 \\ 10 & -7 & 6 \\ 8 & -6 & 5 \end{bmatrix}$

Students are advised to verify that $A A^{-1} = A^{-1} A = I$.

Given matrix Identity matrix(I₃) .

(iii)
$$\begin{bmatrix} i & -1 & 2i \\ 2 & 0 & 2 \\ -1 & 0 & 1 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & i & 0 \\ 0 & 0 & 1 \end{bmatrix} R_{13}$$

$$= \begin{bmatrix} -1 & 0 & i \\ 2 & 0 & 2 \\ i & -1 & 2i \end{bmatrix} = \begin{bmatrix} 0 & 0 & 1 \\ 0 & 1 & 0 \\ 1 & 0 & 0 \end{bmatrix} (-1)R_1, R_{23}$$

$$= \begin{bmatrix} 1 & 0 & -1 \\ i & -1 & 2i \\ 2 & 0 & 2 \end{bmatrix} = \begin{bmatrix} 0 & 0 & -1 \\ 1 & 0 & 0 \\ 0 & i & 0 \end{bmatrix} R_2 + (-i)R_1, R_3 + (-2)R_1$$

$$= \begin{bmatrix} 1 & 0 & -1 \\ 0 & -1 & 3i \\ 0 & 0 & 4 \end{bmatrix} = \begin{bmatrix} 0 & 0 & -1 \\ 1 & 0 & i \\ 0 & 1 & 2 \end{bmatrix} \begin{pmatrix} \frac{1}{4} \\ R_3, (-1)R_2 \end{pmatrix}$$

$$= \begin{bmatrix} 1 & 0 & -1 \\ 0 & -1 & -3i \\ 0 & 0 & 1 \end{bmatrix} = \begin{bmatrix} 0 & 0 & -1 \\ -1 & 0 & -i \\ 0 & 1/4 & 1/2 \end{bmatrix} R_1 + R_3, R_2 + 3iR_3$$

$$= \begin{bmatrix} 1 & 0 & 0 \\ 0 & i & 0 \\ 0 & 0 & i \end{bmatrix} = \begin{bmatrix} 0 & 1/4 & -1/2 \\ -1 & 3/4i & 1/2i \\ 0 & 1/4 & 1/2 \end{bmatrix}$$

Hence the inverse of the given matrix is $A^{-1} = \begin{bmatrix} 0 & 1/4 & -1/2 \\ -1 & 3/4 i & 1/2 i \\ 0 & 1/4 & 1/2 \end{bmatrix}$

(iv)

Given matrix
$$\begin{bmatrix} 1 & 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 & 2 \\ 0 & 0 & 0 & 3 & 7 \end{bmatrix} \begin{bmatrix} 1 & 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 1 \end{bmatrix} R_5 + (-3)R_4$$

$$= \begin{bmatrix} 1 & 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 & 2 \\ 0 & 0 & 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & -3 & 1 \end{bmatrix} R_4 + (-2)R_5$$

$$= \begin{bmatrix} 1 & 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 1 \end{bmatrix} \qquad \begin{bmatrix} 1 & 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 7 & -2 \\ 0 & 0 & 0 & -3 & 1 \end{bmatrix}$$

Hence the inverse of the given matrix is $A^{-1} = \begin{bmatrix} 1 & 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 7 & -2 \\ 0 & 0 & 0 & -3 & 1 \end{bmatrix}$

(v)

Given Matrix Identity Matrix
$$\begin{bmatrix} 2 & 1 & -1 \\ 0 & 2 & 1 \\ 5 & 2 & -3 \end{bmatrix} \qquad \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} R_3 + (-2)R_1$$

$$= \begin{bmatrix} 2 & 1 & -1 \\ 0 & 2 & 1 \\ 1 & 0 & -1 \end{bmatrix} \qquad \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ -2 & 0 & 1 \end{bmatrix} R_{13}$$

$$= \begin{bmatrix} 1 & 0 & -1 \\ 0 & 2 & 1 \\ 2 & 1 & -1 \end{bmatrix} \qquad \begin{bmatrix} -2 & 0 & 1 \\ 0 & 1 & 0 \\ 1 & 0 & 0 \end{bmatrix} R_3 + (-2)R_1$$

$$=\begin{bmatrix}1 & 0 & -1\\0 & 1 & 0\\0 & 1 & 1\end{bmatrix} \qquad \begin{bmatrix}-2 & 0 & 1\\-5 & 1 & 2\\5 & 0 & -2\end{bmatrix}R_3 + (-1)R_2$$

$$=\begin{bmatrix}1 & 0 & -1\\0 & 1 & 0\\0 & 0 & 1\end{bmatrix} \qquad \begin{bmatrix}-2 & 0 & 1\\-5 & 1 & 2\\10 & -1 & -4\end{bmatrix}$$

$$=\begin{bmatrix}1 & 0 & -1\\0 & 1 & 0\\0 & 0 & 1\end{bmatrix} \qquad \begin{bmatrix}8 & -1 & -3\\-5 & 1 & 2\\10 & -1 & -4\end{bmatrix}$$

Hence the inverse of the given matrix is $\begin{bmatrix} 8 & -1 & -3 \\ -5 & 1 & 2 \\ 10 & -1 & -4 \end{bmatrix}$

Students are advised to verify that $AA^{-l} = A^{-l}A = I$.