

planetmath.org

Math for the people, by the people.

invertible matrices are dense in set of nxn matrices

 ${\bf Canonical\ name} \quad {\bf Invertible Matrices Are Dense In Set Of Nxn Matrices}$

Date of creation 2013-03-22 15:38:51 Last modified on 2013-03-22 15:38:51 Owner stevecheng (10074) Last modified by stevecheng (10074)

Numerical id 5

Author stevecheng (10074)

Entry type Theorem Classification msc 15A09

If A is any $n \times n$ matrix with real or complex entries, Then there are invertible matrices arbitrarily close to A, under any norm for the $n \times n$ matrices.

This is easily proven as follows. Take any invertible matrix B (e.g. B = I), and consider the function (for $t \in \mathbb{R}$ or \mathbb{C})

$$p(t) = \det((1-t)A + tB).$$

Clearly, p is a polynomial function. It is not identically zero, for $p(1) = \det B \neq 0$. But a non-zero polynomial has only finitely many zeroes, So given any single point t_0 , if t is close enough but unequal to t_0 , p(t) must be non-zero. In particular, applying this for $t_0 = 0$, we see that the matrix (1-t)A + tB is invertible for small $t \neq 0$. And the distance of this matrix from A is $|t| \|B - A\|$, which becomes small as t gets small.