

Replacement algorithm

Q1, Q2 - expectation or do you prefer this solve them as systems of equations

$(u_1, u_2, u_3) =$ linearly independent family

$(v_1, v_2, v_3, v_4, v_5) =$ another family, might not be linearly dependent

for determining matrix column linear independence

idea: replace some of 'v's' w/ the 'u's' and still span S

Step 1: How is each u_i expressed in terms of v_j 's

textbook pg 50 λ_j 's

$$u_1 = v_4 + v_5$$

$$u_2 = v_3 + v_4 - v_5$$

$$u_3 = v_1 + v_2 + v_3$$

Step 2: going to solve equations to write a certain # of v_j 's as terms of u_i .

- Start w/ lowest index u_i rewrite to solve for lowest index v_j

$$u_1 = v_4 + v_5$$

$$u_2 = v_3 + v_4 - v_5 \rightarrow u_2 = v_3 + u_1 - v_5 - v_5 = v_3 + u_1 - 2v_5$$

$$u_2 = v_3 + u_1 - 2v_5$$

$$v_3 = u_2 - u_1 + 2v_5$$

$$u_3 = v_1 + v_2 + v_3$$

$$u_3 = v_1 + v_2 + u_2 - u_1 + 2v_5$$

$$v_1 = u_3 - v_2 - u_2 + u_1 - 2v_5$$

4b) dimension = $n \times n$

A is $m \times n$, B is $n \times m$. Show $I_n - BA$ is invertible iff $I_m - AB$ is invertible

Write as geometric series, infinite polynomial

$$\frac{1}{1-x} = (1-x)^{-1} = 1 + x + x^2 + x^3 + x^4 + \dots = \sum_{n=0}^{\infty} x^n$$

$$1 = (1-x) \cdot (1-x)^{-1}$$

$$(1-x)^{-1} \Rightarrow (I_n - BA)^{-1}$$

Assuming $(I_m - AB)^{-1}$ is invertible

$$(I_n - BA)^{-1} = I + BA + (BA)^2 + (BA)^3 + \dots$$

$$(I_m - AB)^{-1} = I + AB + (AB)^2 + (AB)^3 + \dots$$

$$A(I_n - BA)^{-1}B = AB + (AB)^2 + A(BA)^2B + \dots$$

We have formally shown that $A(I_n - BA)^{-1}B = AB + (AB)^2 + (AB)^3 + \dots$

$$A(I_n - BA)^{-1}B = (I_m - AB)^{-1}I$$

Candidate for inverse of $I_m - AB$

$$(I_m - AB)^{-1} = I_m + A(I_n - BA)^{-1}B \quad \text{we used the series to get a non-series form}$$

$$(I - AB)(I - AB)^{-1} = I$$

Substitute found expression

Matrix \cdot inverse = Identity

$$(I_n - AB) \left[I_m + A(I - BA)^{-1} B \right]$$

$$= I_m + A(I - BA)^{-1} B - AB - ABA(I - BA)^{-1} B$$

$$= I_m + A \left[(I - BA)^{-1} B - B - BA(I - BA)^{-1} B \right]$$

$$= I_m + A \left[(I_n - BA)^{-1} I_n - I_n - BA(I_n - BA)^{-1} I_n \right] B$$

$$= I_m + A \left[(I - BA)^{-1} [I_n - BA] - I_n \right] B$$

$$= I_m + A \left[I_n - I_n \right] B = (I - AB)^{-1}$$

$$= I_m + A[0]B$$

$$= I_m$$

\therefore shown $I_m + A(I - BA)^{-1} B$ is correct inverse