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Session 11 Matrix Inverse

2025.1.8

Inverse of \vec{A} : $AM = I$, $MA = I$

$$M = A^{-1} \quad AX = B, X = B \cdot A^{-1}$$

Formula: $A^{-1} = \frac{1}{\det(A)} \text{adj}(A)$

↑ adjoint (伴随)

Example:

$$A = \begin{bmatrix} 2 & 3 & 3 \\ 2 & 4 & 5 \\ 1 & 1 & 2 \end{bmatrix}$$

(1) minors:

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

$\swarrow \begin{vmatrix} 4 & 5 \\ 1 & 2 \end{vmatrix} \text{ (行列)}$
 $\uparrow \begin{vmatrix} 2 & 3 \\ 2 & 4 \end{vmatrix}$

(2) Co factors:

$$\begin{matrix} + & - & + \\ - & + & - \\ + & - & + \end{matrix} \Rightarrow \begin{bmatrix} 3 & 1 & -2 \\ -3 & 1 & 1 \\ 3 & -4 & 2 \end{bmatrix}$$



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3) Transpose:

switch rows & columns.

$$\begin{bmatrix} 3 & 1 & -2 \\ -3 & 1 & 1 \\ 3 & -4 & 2 \end{bmatrix} \xrightarrow{\text{transpose}} \text{adj}(A) = \begin{bmatrix} 3 & -3 & 3 \\ 1 & 1 & -4 \\ -2 & 1 & 2 \end{bmatrix}$$

4) Divided by determinant of A

$$\begin{vmatrix} 2 & 3 & 3 \\ 2 & 4 & 5 \\ 1 & 1 & 5 \end{vmatrix} = 3, \quad A^{-1} = \frac{1}{3} \begin{bmatrix} 3 & -3 & 3 \\ 1 & 1 & -4 \\ -2 & 1 & 2 \end{bmatrix}$$

Reading:

$$\text{Ex: } a_{11}x_1 + a_{12}x_2 = b_1$$

$$a_{21}x_1 + a_{22}x_2 = b_2$$

$$A\vec{x} = \vec{b}, \quad x = \begin{pmatrix} x_1 \\ x_2 \end{pmatrix}, \quad b = \begin{pmatrix} b_1 \\ b_2 \end{pmatrix}$$

$$A = \begin{pmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{pmatrix}$$

nxn system also can be written as:

$$\vec{A} \cdot \vec{x} = \vec{b}, \quad \vec{A}: (a_{ij})$$

In Inverse Matrices:

$$Ax = b, \quad \text{set } MA = I$$

$$M \cdot (Ax) = M \cdot b$$

$$I \cdot x = M \cdot b$$



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Example 2.1

$$\text{let } A = \begin{pmatrix} 1 & 2 \\ 2 & 3 \end{pmatrix} \text{ and } M = \begin{pmatrix} -3 & 2 \\ 2 & -1 \end{pmatrix}$$

$$MA = I \quad \begin{pmatrix} -3 & 2 \\ 2 & -1 \end{pmatrix} \begin{pmatrix} 1 & 2 \\ 2 & 3 \end{pmatrix} = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}$$

find the solution of systems, (1) the y_i in terms of x_i

$$(1) \quad x_1 + 2x_2 = -1 \quad (2) \quad x_1 = y_1 + 2y_2$$

$$2x_1 + 3x_2 = 4 \quad x_2 = 2y_1 + 3y_2$$

$$(1): \quad \vec{b} = \begin{pmatrix} -1 \\ 4 \end{pmatrix}$$

$$A \cdot x = b$$

$$x = M \cdot b = \begin{pmatrix} -3 & 2 \\ 2 & -1 \end{pmatrix} \begin{pmatrix} -1 \\ 4 \end{pmatrix} = \begin{pmatrix} 11 \\ -6 \end{pmatrix}$$

so the solution: $x_1 = 11, x_2 = -6$

$$(2) \quad x = Ay$$

$$\text{so } y = M \cdot x \Rightarrow \begin{cases} y_1 = -3x_1 + 2x_2 \\ y_2 = 2x_1 - x_2 \end{cases}$$

How we can get M^{-1} ?

first M exist $\Leftrightarrow |A| \neq 0$

because $MA = I \Rightarrow |M||A| = |I| = 1 \Rightarrow |A| \neq 0$

M 's proper name A^{-1}

Defination:

$\vec{A} : n \times n, |\vec{A}| \neq 0$

the the invorse of \vec{A} is an $n \times n$ matrix,
written A^{-1} , $A \cdot A^{-1} = I_n$, $A^{-1} \cdot A = I_n$

auxiliary matrix $\text{adj } A$ called the adjoint
of A :

$$A^{-1} = \frac{1}{|A|} \text{adj}(A) = \frac{1}{|A|} \begin{pmatrix} A_{11} & A_{12} & A_{13} \\ A_{21} & A_{22} & A_{23} \\ A_{31} & A_{32} & A_{33} \end{pmatrix}^T$$

steps:

1. calculate the matrix of minors

2. change the signs of the entries according to
the checkboard rule $(-1)^{i+j}$

3. Transpose the resulting, this gives $\text{adj}(A)$

4. Divided by every entry by $|A|$

The formula of 2×2

$$\begin{pmatrix} a & b \\ c & d \end{pmatrix} \rightarrow \begin{pmatrix} d & -b \\ -c & a \end{pmatrix} \xrightarrow{\text{adj}(A)} \begin{pmatrix} d & -b \\ -c & a \end{pmatrix} \rightarrow \frac{1}{|A|} \begin{pmatrix} d & -b \\ -c & a \end{pmatrix}$$

Ex: a) $\begin{pmatrix} 1 & 0 \\ 3 & 2 \end{pmatrix}$

$$|A| = 2, A^{-1} = \frac{1}{2} \cdot \begin{pmatrix} 2 & 0 \\ -3 & 1 \end{pmatrix}$$

$$A^{-1} = \frac{1}{|A|} \cdot \text{adj}(A)$$

Proof:

$$A \cdot A^{-1} = \frac{1}{|A|} \text{adj}(A) \cdot A$$

$$|A| \cdot I = \text{adj}(A) \cdot A$$

just prove $\begin{vmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{vmatrix} \cdot \begin{pmatrix} A_{11} & A_{21} & A_{31} \\ A_{12} & A_{22} & A_{32} \\ A_{13} & A_{23} & A_{33} \end{pmatrix} = \begin{pmatrix} |A| & 0 & 0 \\ 0 & |A| & 0 \\ 0 & 0 & |A| \end{pmatrix}$

\Downarrow

prove: $a_{11}A_{11} + a_{12}A_{12} + a_{13}A_{13} = |A|$

~~$a_{21}A_{21} + a_{22}A_{22} + a_{23}A_{23} = 0$~~

just $\begin{vmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{vmatrix} = |A|$

$= \begin{vmatrix} a_{21} & a_{12} & a_{13} \\ a_{11} & a_{12} & a_{13} \\ a_{31} & a_{32} & a_{33} \end{vmatrix}$

$\Downarrow = 0$

notice we don't need to care what's actually in the second row, because A_{21}, A_{22}, A_{23} calculate don't need the second row