

Left / Right inverse

- For a matrix A , we say inverse exists iff \exists a matrix B

$$AB = BA = I_n \text{ where } A_{n \times n}$$

$$(z) \quad A_{n \times n} \text{ and } \exists \text{ a matrix } B$$

$$\text{s.t. } BA = I_n$$

Proof.

$A \in \mathbb{R}^{n \times n}$

S.t.

$\exists B \in \mathbb{R}^{n \times n}$

and $BA = I_n$

$$\rho(A) \geq \rho(BA) = \rho(I_n) = n$$

$\Rightarrow A$ is of full rank

$$\mathcal{C}(A) = \mathbb{R}^n$$

$$\Rightarrow \mathcal{C}(I_n) \subseteq \mathcal{C}(A) \Leftrightarrow I_n = AC \text{ for some matrix } C$$

C

$$B = B I_n = B A C = C$$

\Rightarrow B is the Inverse of A .

$$\left\{ \begin{array}{l} C(B) \subseteq E(A) \\ (\Rightarrow) B = AC \\ \text{for some } C \end{array} \right.$$

Defn For a matrix $A_{n \times n}$, a matrix B is an inverse if

$$BA = I_n$$

• $B_{n \times m} A_{m \times n} = I_n$ for some cases.

Defn (left inverse) For a matrix $A_{m \times n}$,
a matrix $B_{n \times m}$ is called a
left inverse of A if

$$BA = I_n$$

Question: What can we say if

$$AB = I_m \quad \text{where } B \text{ is a left}$$

inverse of A ?

$$BA = I_n$$

$$\Rightarrow \rho(A) \geq \rho(I_n) = n$$

$$\Rightarrow \rho(A) = n$$

$$AB = I_m$$

$$\Rightarrow \rho(A) \geq \rho(I_m) = m$$

$$\Rightarrow \rho(A) = m$$

$$m = n$$

Result.

$A_{m \times n}$ has a left inverse

$$\Leftrightarrow \rho(A) = n$$

$$\checkmark$$

$$R(A) = \mathbb{R}^n = R(I_n)$$

$$\Rightarrow R(I_n) \subseteq R(A)$$

$$\Rightarrow I_n = BA \text{ for some } B$$

$$R(B) \subseteq R(A)$$

$$\Leftrightarrow B = CA$$

for some A

Theorem, Suppose $A_{m \times n}$. Then the following statements are equivalent:

(i) A has a left inverse.

$$(i) \quad \text{rank}(A) = n$$

$$(ii) \quad \rho(A) = n$$

$$(iii) \quad R(A) = \mathbb{R}^n$$

$$(iv) \quad Ax = Ay \Rightarrow x = y$$

$$(v) \quad Ax = 0 \Rightarrow x = 0$$

Proof.

$$(iv) \Rightarrow (v)$$

$$Ax = 0 = A0$$

$$\text{Using (iv), } x = 0$$

$(v) \Rightarrow (i)$ We will show that

Columns of A are LI.

Take a linear combination of the columns of A .

$$a_1 a_{\cdot 1} + a_2 a_{\cdot 2} + \dots + a_n a_{\cdot n} = 0_{m \times 1}$$

$$\Rightarrow A \begin{bmatrix} a_1 \\ a_2 \\ \vdots \\ a_n \end{bmatrix} = 0_{m \times 1}$$

from (v), we can say that

i -th column of
 $A \equiv a_{\cdot i}$

$$d_1 = d_2 = \dots = d_n = 0$$

Right inverse
Defn

For a matrix $A_{m \times n}$, a
right inverse exists if $AB = I_m$
for some $B_{n \times m}$.

Theorem

(i) $A_{m \times n}$ has a right inverse

$$(ii) \quad \rho(A) = m$$

$$(iii) \quad \mathcal{C}(A) = \mathbb{R}^m$$

$$(iv) \quad XA = YA \Rightarrow X = Y$$

$$(v) \quad XA = 0 \Rightarrow X = 0$$

Computing left

inverse

$$E_k \dots E_2 E_1 A_{m \times n} = F_{m \times n}$$

↑

matrix in

$\mathcal{O}(m \times n)$

REF

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