

MA1101R

LIVE LECTURE 3

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Topics for week 3

2.3 Inverses of Square Matrices

2.4 Elementary Matrices

2.5 Determinant

If $\mathbf{AB} = \mathbf{I}$, then $\mathbf{BA} = \mathbf{I}$

Invertible matrix

\mathbf{A} : square matrix of order n .

\mathbf{A} is invertible

if there exists a square matrix \mathbf{B} of order n such that

$$\mathbf{A}^{-1}\mathbf{A} = \mathbf{I} \text{ and } \mathbf{A}\mathbf{A}^{-1} = \mathbf{I}$$

only one

The matrix \mathbf{B} here is called the inverse of \mathbf{A} .

We use \mathbf{A}^{-1} to denote this unique inverse of \mathbf{A} .

A square matrix is called singular if it has no inverse.

True or False

$$\mathbf{A} = \mathbf{B} \Rightarrow \mathbf{CA} = \mathbf{CB}$$

Always true

$$\mathbf{CA} = \mathbf{CB} \Rightarrow \mathbf{A} = \mathbf{B}$$

True if **C** is invertible

Cancellation law

$$\mathbf{C}^{-1}\mathbf{CA} = \mathbf{C}^{-1}\mathbf{CB} \longrightarrow \mathbf{IA} = \mathbf{IB}$$

Show Inverse

Given \mathbf{A} is a square matrix and $\mathbf{A}^2 + \mathbf{A} = \mathbf{I}$.

Show : $\mathbf{A}^{-1} = \mathbf{A} + \mathbf{I}$

Proof:

Start with $\mathbf{A}^2 + \mathbf{A} = \mathbf{I}$

Multiply \mathbf{A}^{-1} on both sides

$$\mathbf{A}^{-1}(\mathbf{A}^2 + \mathbf{A}) = \mathbf{A}^{-1}\mathbf{I}$$

$$\mathbf{A}^{-1}\mathbf{A}^2 + \mathbf{A}^{-1}\mathbf{A} = \mathbf{A}^{-1}$$

$$(\mathbf{A}^{-1}\mathbf{A})\mathbf{A} + \mathbf{I} = \mathbf{A}^{-1}$$

$$\mathbf{IA} + \mathbf{I} = \mathbf{A}^{-1}$$

Conclusion : $\mathbf{A}^{-1} = \mathbf{A} + \mathbf{I}$

Anything wrong
with the proof?

Show Inverse

Given \mathbf{A} is a square matrix and $\mathbf{A}^2 + \mathbf{A} = \mathbf{I}$.

Show : $\mathbf{A}^{-1} = \mathbf{A} + \mathbf{I}$ ← to show $\mathbf{A} + \mathbf{I}$ is the inverse of \mathbf{A}

To show \mathbf{B} is the inverse of \mathbf{A} , we just need to show
 $\mathbf{BA} = \mathbf{I}$ or $\mathbf{AB} = \mathbf{I}$

$$\mathbf{A}(\mathbf{A} + \mathbf{I}) = \mathbf{A}^2 + \mathbf{A} = \mathbf{I}$$

algebraic manipulation

use given condition

This implies

- \mathbf{A} is invertible
- $\mathbf{A}^{-1} = \mathbf{A} + \mathbf{I}$

Invertibility and matrix operations

A , B : two **invertible** matrices (same size)

a : **non-zero** scalar

Scalar
multiplication

Transpose

Inverse

Matrix
multiplication

Matrix	Invertible?	Inverse
$a\mathbf{A}$	yes	$(a\mathbf{A})^{-1} = (1/a)\mathbf{A}^{-1}$
\mathbf{A}^T	yes	$(\mathbf{A}^T)^{-1} = (\mathbf{A}^{-1})^T$
\mathbf{A}^{-1}	yes	$(\mathbf{A}^{-1})^{-1} = \mathbf{A}$
\mathbf{AB}	yes	$(\mathbf{AB})^{-1} = \mathbf{B}^{-1}\mathbf{A}^{-1}$

$$(\mathbf{AB...Z})^{-1} = \mathbf{Z}^{-1}...\mathbf{B}^{-1}\mathbf{A}^{-1}$$

Note:

A and **B** invertible DOES NOT IMPLY **A** + **B** is invertible
 $(\mathbf{A} + \mathbf{B})^{-1} = \mathbf{A}^{-1} + \mathbf{B}^{-1} \leftarrow \text{FALSE}$

Exercise 2 Q29

A and **B** are invertible matrices of the same size.
Suppose **A** + **B** is invertible. Show that:

(i) $\mathbf{A}^{-1} + \mathbf{B}^{-1}$ is invertible and

(ii) $(\mathbf{A} + \mathbf{B})^{-1} = \mathbf{A}^{-1}(\mathbf{A}^{-1} + \mathbf{B}^{-1})^{-1}\mathbf{B}^{-1}$

For (i), not easy to find a matrix **M** such that $(\mathbf{A}^{-1} + \mathbf{B}^{-1})\mathbf{M} = \mathbf{I}$

For (ii), we consider the inverses of both sides:

We try to show: $(\mathbf{A} + \mathbf{B}) = \mathbf{B}(\mathbf{A}^{-1} + \mathbf{B}^{-1})\mathbf{A}$

This is the same as showing: $\mathbf{B}^{-1}(\mathbf{A} + \mathbf{B})\mathbf{A}^{-1} = (\mathbf{A}^{-1} + \mathbf{B}^{-1})$

A and **B** are invertible matrices of the same size.
Suppose **A** + **B** is invertible. Show that:

- (i) **A**⁻¹ + **B**⁻¹ is invertible and
- (ii) (**A**+**B**)⁻¹ = **A**⁻¹(**A**⁻¹+**B**⁻¹)⁻¹**B**⁻¹

Exercise 2 Q29

(ii) Is the same as showing: **B**⁻¹(**A**+**B**)**A**⁻¹ = (**A**⁻¹+**B**⁻¹)

$$\begin{aligned}\mathbf{B}^{-1}(\mathbf{A}+\mathbf{B})\mathbf{A}^{-1} &= \mathbf{B}^{-1}\mathbf{A}\mathbf{A}^{-1} + \mathbf{B}^{-1}\mathbf{B}\mathbf{A}^{-1} \\ &= \mathbf{B}^{-1}\mathbf{I} + \mathbf{I}\mathbf{A}^{-1} \\ &= \mathbf{B}^{-1} + \mathbf{A}^{-1} \\ &= \mathbf{A}^{-1} + \mathbf{B}^{-1}\end{aligned}$$

This shows part (ii)

To show (i), note that **B**⁻¹, **A**+**B** and **A**⁻¹ are all invertible
so the product **B**⁻¹(**A**+**B**)**A**⁻¹ is invertible

This means **A**⁻¹ + **B**⁻¹ is invertible

Elementary matrices

A square matrix is called an **elementary matrix** if it can be obtained from **an identity matrix** by performing a **single** elementary row operation.

$$\mathbf{I} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \xrightarrow{2R_2} \mathbf{E}_1 = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 1 \end{pmatrix}$$

$$\mathbf{A} \xrightarrow{2R_2} \mathbf{B} = \mathbf{E}_1 \mathbf{A}$$

$$\mathbf{I} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \xrightarrow{R_2 \leftrightarrow R_3} \mathbf{E}_2 = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & 1 & 0 \end{pmatrix}$$

$$\mathbf{A} \xrightarrow{R_2 \leftrightarrow R_3} \mathbf{C} = \mathbf{E}_2 \mathbf{A}$$

$$\mathbf{I} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \xrightarrow{R_3 + 2R_1} \mathbf{E}_3 = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 2 & 0 & 1 \end{pmatrix}$$

$$\mathbf{A} \xrightarrow{R_3 + 2R_1} \mathbf{D} = \mathbf{E}_3 \mathbf{A}$$

Which are elementary?

Which of the following are elementary matrices ?

$0R_2$

$$\mathbf{A} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 1 \end{pmatrix}$$

$$\mathbf{B} = \begin{pmatrix} 1 & 0 & 2 \\ 0 & 1 & 0 \\ 1 & 0 & 1 \end{pmatrix}$$

$R_1 + 2R_3$

$R_3 + R_1$

$R_1 \leftrightarrow R_3$

$R_2 \leftrightarrow R_1$

$$\mathbf{C} = \begin{pmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 1 & 0 & 0 \end{pmatrix}$$

$$\mathbf{D} = \begin{pmatrix} -1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$$

$-R_1$

All elementary matrices are invertible

The inverse of an elementary matrix is also an elementary matrix

Inverse of elementary matrix

$$\mathbf{I} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \xrightarrow{2R_2} \mathbf{E}_1 = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 1 \end{pmatrix} \longrightarrow \mathbf{I} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$$
$$\mathbf{E}_1^{-1} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1/2 & 0 \\ 0 & 0 & 1 \end{pmatrix}$$

$$\mathbf{I} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \xrightarrow{R_2 \leftrightarrow R_3} \mathbf{E}_2 = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & 1 & 0 \end{pmatrix} \longrightarrow \mathbf{I} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$$
$$\mathbf{E}_2^{-1} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 0 & 1 \\ 1 & 0 & 0 \end{pmatrix}$$

$$\mathbf{I} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \xrightarrow{R_3 + 2R_1} \mathbf{E}_3 = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 2 & 0 & 1 \end{pmatrix} \longrightarrow \mathbf{I} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$$
$$\mathbf{E}_3^{-1} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ -2 & 0 & 1 \end{pmatrix}$$

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Gaussian elimination

$$\mathbf{A} \longrightarrow \longrightarrow \longrightarrow \dots \longrightarrow \mathbf{R}$$

REF

\mathbf{R} is obtained from \mathbf{A} by pre-multiplying \mathbf{A} with
a series of elementary matrices

$$\mathbf{E}_n \dots \mathbf{E}_2 \mathbf{E}_1 \mathbf{A} = \mathbf{R}$$

True or false

Given **A** and **B** are row equivalent

- I. There is an invertible matrix **C** such that **CA** = **B** True
- II. There is an invertible matrix **D** such that **A** = **DB** True

$$A \rightarrow \rightarrow \rightarrow \dots \rightarrow B$$

$$E_n \dots E_2 E_1 A = B \Rightarrow CA = B \Rightarrow A = C^{-1}B$$

$$\text{Let } C = E_n \dots E_2 E_1$$

$$\text{Let } D = C^{-1}$$

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Finding inverse matrix

$$\left(\begin{array}{ccc|ccc} 1 & 2 & 3 & 1 & 0 & 0 \\ 2 & 5 & 3 & 0 & 1 & 0 \\ 1 & 0 & 8 & 0 & 0 & 1 \end{array} \right) \xrightarrow{\text{G.J.E.}} \left(\begin{array}{ccc|ccc} 1 & 0 & 0 & -40 & 16 & 9 \\ 0 & 1 & 0 & 13 & -5 & -3 \\ 0 & 0 & 1 & 5 & -2 & -1 \end{array} \right)$$

$$\boxed{(\mathbf{A} \mid \mathbf{I}) \xrightarrow[\text{Elimination}]{\text{Gauss-Jordan}} (\mathbf{I} \mid \mathbf{A}^{-1})}$$

$$\mathbf{A} \xrightarrow{\text{GJE}} \mathbf{I}$$

$$\mathbf{I} \xrightarrow{\text{GJE}} \mathbf{A}^{-1}$$

$$\mathbf{E}_k \cdots \mathbf{E}_2 \mathbf{E}_1 \mathbf{A} = \mathbf{I} \quad \longrightarrow \quad \mathbf{E}_k \cdots \mathbf{E}_2 \mathbf{E}_1 \mathbf{I} = \mathbf{A}^{-1}$$

Let's revise

- An elementary matrix can be obtained by performing exactly one e.r.o. on the identity matrix.
- The action of an e.r.o. on \mathbf{A} is the same as pre-multiplying an elementary matrix on \mathbf{A}
- There are three types of elementary matrices
- All elementary matrices are invertible
- The inverse of an elementary matrix is an elementary matrix.

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A very important theorem

Let \mathbf{A} be a square matrix.

The following statements are equivalent

1. \mathbf{A} is invertible.
2. The linear system $\mathbf{Ax} = \mathbf{0}$ has only the trivial solution.
3. The reduced row-echelon form of \mathbf{A} is an identity matrix.
4. \mathbf{A} can be expressed as a product of elementary matrices.

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REF and invertible matrix

To **check** whether a square matrix is invertible:

- Look at the **RREF** $n \times n$
 - **RREF** = **I** implies **invertible** n non-zero rows
 - **RREF** \neq **I** implies **not invertible** $< n$ non-zero rows
- Look at **REF** n non-zero rows
 - **REF** has no zero row implies **invertible**
 - **REF** has zero rows implies **not invertible** $< n$ non-zero rows

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Exercise 2 Q44(b)

1. **A** is invertible.
2. The linear system $\mathbf{Ax} = \mathbf{0}$ has only the trivial solution.
3. The reduced row-echelon form of **A** is an identity matrix.
4. **A** can be expressed as a product of elementary matrices.

A is $m \times n$ and **B** is $n \times m$.

If $m > n$, can **AB** be invertible?

So **AB** is NOT invertible

$$\mathbf{Bx} = \mathbf{0}$$

This homogeneous system has m variables and n equations

The system has infinitely many solutions

So it has a non-trivial solution, say $\mathbf{x} = \mathbf{u}$

$$\mathbf{Bu} = \mathbf{0}$$

$$\mathbf{ABu} = \mathbf{A0} = \mathbf{0}$$

So $\mathbf{ABx} = \mathbf{0}$ has a non-trivial solution \mathbf{u}

Product of elementary matrices

Express $\mathbf{A} = \begin{pmatrix} 1 & 1 & 1 \\ 0 & 1 & 1 \\ 0 & 2 & 1 \end{pmatrix}$ as a product of elementary matrices

$$\begin{aligned} \mathbf{A} = \begin{pmatrix} 1 & 1 & 1 \\ 0 & 1 & 1 \\ 0 & 2 & 1 \end{pmatrix} &\xrightarrow{R_3 - 2R_2} \begin{pmatrix} 1 & 1 & 1 \\ 0 & 1 & 1 \\ 0 & 0 & -1 \end{pmatrix} \xrightarrow{-R_3} \begin{pmatrix} 1 & 1 & 1 \\ 0 & 1 & 1 \\ 0 & 0 & 1 \end{pmatrix} \\ &\xrightarrow{R_2 - R_3} \begin{pmatrix} 1 & 1 & 1 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \xrightarrow{R_1 - R_3} \begin{pmatrix} 1 & 1 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \xrightarrow{R_1 - R_2} \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} = \mathbf{I} \end{aligned}$$

$$\mathbf{E}_5 \mathbf{E}_4 \mathbf{E}_3 \mathbf{E}_2 \mathbf{E}_1 \mathbf{A} = \mathbf{I}$$

$$\mathbf{A} = \mathbf{E}_1^{-1} \mathbf{E}_2^{-1} \mathbf{E}_3^{-1} \mathbf{E}_4^{-1} \mathbf{E}_5^{-1} \mathbf{I}$$

Elementary column operations

Perform **e.c.o.** C to a matrix **A** is the same as **post-multiply** a certain elementary matrix **E** to **A**

$$\mathbf{I} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \xrightarrow{2C_2} \mathbf{E}_1 = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 1 \end{pmatrix} \quad \mathbf{A} \xrightarrow{2C_2} \mathbf{B} = \mathbf{A}\mathbf{E}_1$$

$$\mathbf{I} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \xrightarrow{C_2 \leftrightarrow C_3} \mathbf{E}_2 = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & 1 & 0 \end{pmatrix} \quad \mathbf{A} \xrightarrow{C_2 \leftrightarrow C_3} \mathbf{C} = \mathbf{A}\mathbf{E}_2$$

$$\mathbf{I} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \xrightarrow{C_3 + 2C_1} \mathbf{E}_3 = \begin{pmatrix} 1 & 0 & 2 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \quad \mathbf{A} \xrightarrow{C_3 + 2C_1} \mathbf{D} = \mathbf{A}\mathbf{E}_3$$

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True or false

We can reduce a matrix **A** to REF by performing a series of elementary column operations (e.c.o).

False

$$\begin{pmatrix} 1 & 0 & 0 \\ 1 & 0 & 0 \\ 0 & 1 & 1 \end{pmatrix}$$

If **$AB = I$** , then **$BA = I$**

Exercise 2 Q45

R_1, R_2, \dots, R_n are e.r.o. corresponding to some elementary matrices **E_1, E_2, \dots, E_n** .

C_1, C_2, \dots, C_n are e.c.o. corresponding to the same elementary matrices **E_1, E_2, \dots, E_n** .

If

$$\mathbf{A} \xrightarrow{R_1} \xrightarrow{R_2} \dots \xrightarrow{R_n} \mathbf{I}$$

then

$$\mathbf{A} \xrightarrow{C_n} \xrightarrow{C_{n-1}} \dots \xrightarrow{C_1} \mathbf{I}$$

True or false?

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

$$\det \mathbf{A} = \begin{vmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{vmatrix}$$

Determinant

For a 2 x 2 matrix, $\begin{vmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{vmatrix} = a_{11}a_{22} - a_{12}a_{21}$

For a 3 x 3 matrix

$$\begin{vmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{vmatrix} = a_{11} \begin{vmatrix} a_{22} & a_{23} \\ a_{32} & a_{33} \end{vmatrix} - a_{12} \begin{vmatrix} a_{21} & a_{23} \\ a_{31} & a_{33} \end{vmatrix} + a_{13} \begin{vmatrix} a_{21} & a_{22} \\ a_{31} & a_{32} \end{vmatrix}$$

$M_{11} \qquad M_{12} \qquad M_{13}$

cofactor expansion along row 1

$$\mathbf{A} = \begin{pmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22} & \dots & a_{2n} \\ \vdots & \vdots & & \vdots \\ a_{m1} & a_{m2} & \dots & a_{mn} \end{pmatrix}$$

Cofactor expansion

$$\det(\mathbf{A}) = a_{11}A_{11} + a_{12}A_{12} + \dots + a_{1n}A_{1n}$$

cofactor expansion along row 1

$$A_{ij} = (-1)^{i+j} \det(\mathbf{M}_{ij}) \quad (i, j)\text{-cofactor of } \mathbf{A}$$

$$\det(\mathbf{A}) = a_{i1}A_{i1} + a_{i2}A_{i2} + \dots + a_{in}A_{in}$$

cofactor expansion along row i

for any $j = 1, 2, \dots, n$

$$\det(\mathbf{A}) = a_{1j}A_{1j} + a_{2j}A_{2j} + \dots + a_{nj}A_{nj}$$

cofactor expansion along column j

Finding determinant

$$\mathbf{A} = \begin{pmatrix} 1 & 1 & 0 & 1 \\ 0 & 2 & 0 & 1 \\ 1 & 1 & 2 & 3 \\ 0 & 2 & 0 & 2 \end{pmatrix}$$

cofactor expansion along column 3

$$\det(\mathbf{A}) = 2 \begin{vmatrix} 1 & 1 & 1 \\ 0 & 2 & 1 \\ 0 & 2 & 2 \end{vmatrix} = 2 \times 1 \begin{vmatrix} 2 & 1 \\ 2 & 2 \end{vmatrix} = 2 \times 1 (2 \times 2 - 2 \times 1) = 2$$

cofactor expansion along column 1

If **A** is a **triangular** matrix,
then the determinant of **A** is equal to
the **product of the diagonal entries** of **A**.

Same determinant?

$$\mathbf{A} = \begin{pmatrix} 0 & 0 & 1 \\ 0 & 2 & 2 \\ 3 & 3 & 3 \end{pmatrix} \quad \mathbf{B} = \begin{pmatrix} 1 & 0 & 0 \\ 2 & 2 & 0 \\ 3 & 3 & 3 \end{pmatrix} \quad \mathbf{C} = \begin{pmatrix} 1 & 2 & 3 \\ 0 & 2 & 3 \\ 0 & 0 & 3 \end{pmatrix}$$

- (A) All 3 have same determinant
- (B) Only **A** and **B**
- (C) Only **B** and **C**
- (D) Only **A** and **C**
- (E) All 3 have different determinant

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Announcement

❖ Practice Session

- Practice 1 this week
- No meeting in week 4
- Practice 2 week 5

❖ MATLAB

- Worksheet 1 this week (own pace)

❖ Textbook exercise

- Exercise 1 solution in LumiNUS > Files

❖ Online quiz 3

- Due this Sunday