Assignment 10

Shaik Zeeshan Ali AI20MTECH11001

Abstract—This document is about inverse of the given matrices.

Download all python codes from

https://github.com/Zeeshan-IITH/IITH-EE5609/new/master/codes

and latex-tikz codes from

https://github.com/Zeeshan-IITH/IITH-EE5609

1 PROBLEM

Let **A** and **B** be $n \times n$ matrices over the field *F*. Prove that if $(\mathbf{I} - \mathbf{AB})$ is invertible then $(\mathbf{I} - \mathbf{BA})$ is invertible and

$$(I - BA)^{-1} = I + B (I - AB)^{-1} A$$
 (1.0.1)

2 INVERTIBLE

Given (I - AB) is invertible. This implies that the nullspace of (I - AB) contains only zero.

$$(\mathbf{I} - \mathbf{A}\mathbf{B}) \mathbf{x} = 0 \implies \mathbf{x} = 0 \tag{2.0.1}$$

Consider the matrix (I - BA) and x such that

$$(\mathbf{I} - \mathbf{B}\mathbf{A}) \mathbf{x} = 0 \tag{2.0.2}$$

$$\mathbf{x} = \mathbf{B}\mathbf{A}\mathbf{x} \tag{2.0.3}$$

Left multiplying with A on both sides of (2.0.3), we get

$$\mathbf{A}\mathbf{x} = \mathbf{A}\mathbf{B}\mathbf{A}\mathbf{x} \tag{2.0.4}$$

$$(\mathbf{I} - \mathbf{A}\mathbf{B}) \mathbf{A}\mathbf{x} = 0 \implies \mathbf{A}\mathbf{x} = 0 \tag{2.0.5}$$

From equation (2.0.3) and (2.0.5), we get

$$\mathbf{x} = \mathbf{B} \left(\mathbf{A} \mathbf{x} \right) \tag{2.0.6}$$

$$\mathbf{x} = 0 \tag{2.0.7}$$

So the matrix (I - BA) is invertible.

3 PROOF

Expanding $(\mathbf{I} - \mathbf{A}\mathbf{B})^{-1}$, we get

$$(\mathbf{I} - \mathbf{A}\mathbf{B})^{-1} = \mathbf{I} + (\mathbf{A}\mathbf{B}) + (\mathbf{A}\mathbf{B})^2 + (\mathbf{A}\mathbf{B})^3 + \dots$$
(3.0.1)

Right multiplying with A and left multiplying with B on both sides we get

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

=
$$BA + B(AB)A + B(AB)^2A + B(AB)^3A + ...$$
 (3.0.2)

=
$$(\mathbf{BA}) + (\mathbf{BA})^2 + (\mathbf{BA})^3 + \dots$$
 (3.0.3)

$$= (\mathbf{I} - \mathbf{B}\mathbf{A})^{-1} - \mathbf{I} \tag{3.0.4}$$

Therefore we can say that

$$(\mathbf{I} - \mathbf{B}\mathbf{A})^{-1} = \mathbf{I} + \mathbf{B}(\mathbf{I} - \mathbf{A}\mathbf{B})^{-1}\mathbf{A}$$
 (3.0.5)