Assignment 10

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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 $(\mathbf{I} - \mathbf{A}\mathbf{B})$ is invertibe

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

2 INVERTIBLE

Invertible	A matrix M is invertible if it is non-singular i.e. the null space of M contains only
	zero vector. If \mathbf{x} is a vector such that $\mathbf{M}\mathbf{x} = 0 \implies \mathbf{x} = 0$
Proof for 1	Consider a vecor \mathbf{y} such that $(\mathbf{I} - \mathbf{B}\mathbf{A})\mathbf{y} = 0$
	$(\mathbf{I} - \mathbf{B}\mathbf{A}) \mathbf{y} = 0 \implies \mathbf{y} = \mathbf{B}\mathbf{A}\mathbf{y}$
	$\mathbf{A}\mathbf{y} = \mathbf{A}\mathbf{B}\mathbf{A}\mathbf{y} \implies (\mathbf{I} - \mathbf{A}\mathbf{B})\mathbf{A}\mathbf{y} = 0$
	since the matrix $(\mathbf{I} - \mathbf{A}\mathbf{B})$ is invertible, $\mathbf{A}\mathbf{y} = 0$
	$\mathbf{y} = \mathbf{B} \left(\mathbf{A} \mathbf{y} \right) \implies \mathbf{y} = 0$
	Hence the matrix $(\mathbf{I} - \mathbf{B}\mathbf{A})$ is invertible.

TABLE I

Expansion of	$(\mathbf{I} - \mathbf{A}\mathbf{B})^{-1} = \mathbf{I} + (\mathbf{A}\mathbf{B}) + (\mathbf{A}\mathbf{B})^2 + (\mathbf{A}\mathbf{B})^3 + \dots$
Inverse	$(\mathbf{I} - \mathbf{B}\mathbf{A})^{-1} = \mathbf{I} + (\mathbf{B}\mathbf{A}) + (\mathbf{B}\mathbf{A})^2 + (\mathbf{B}\mathbf{A})^3 + \dots$
Proof for 2	Right multiplying with $\bf A$ and left multiplying with $\bf B$ on both sides of $({\bf I}-{\bf A}{\bf B})^{-1}$
	$\mathbf{B}(\mathbf{I} - \mathbf{A}\mathbf{B})^{-1}\mathbf{A} = \mathbf{B}\mathbf{A} + \mathbf{B}(\mathbf{A}\mathbf{B})\mathbf{A} + \mathbf{B}(\mathbf{A}\mathbf{B})^{2}\mathbf{A} + \mathbf{B}(\mathbf{A}\mathbf{B})^{3}\mathbf{A} + \dots$
	= $(BA) + (BA)^2 + (BA)^3 +$
	$= (\mathbf{I} - \mathbf{B}\mathbf{A})^{-1} - \mathbf{I}$
	Therefore we can say that $(\mathbf{I} - \mathbf{B}\mathbf{A})^{-1} = \mathbf{I} + \mathbf{B}(\mathbf{I} - \mathbf{A}\mathbf{B})^{-1}\mathbf{A}$

TABLE II