

Inverse of a Matrix

Let $Ax = B$

$$A_{n \times n} X_{n \times 1} = I_{n \times n} b_{n \times 1}$$

If A^{-1} exists, $A^{-1}Ax = A^{-1}b$

$$I_{n \times n} X = A^{-1}b$$

$$(A | I) \rightarrow (I_{n \times n} | A^{-1})$$

- We start from A and try to row reduce it to $I_{n \times n}$ (Identity Matrix)

- If the same row reduction process is applied to I_n , then we end up with A^{-1} .

Eg: Let $A = \begin{bmatrix} -1 & 1 & 1 \\ 3 & 1 & -1 \\ 2 & 2 & 1 \end{bmatrix}$ • Find Inverse using row reduction.

Th: Let $A_{n \times n}$ be a square matrix.

→ Then A^{-1} exists if $\text{rank}(A) = n$

→ A^{-1} doesn't exist if $\text{rank}(A) < n$ and $\det(A) = 0$

Solⁿ: $\left[\begin{array}{ccc|ccc} -1 & 1 & -1 & 1 & 0 & 0 \\ 3 & 1 & -1 & 0 & 1 & 0 \\ 2 & 2 & 1 & 0 & 0 & 1 \end{array} \right]$

$$R_1 \leftrightarrow -R_1$$

$$\left[\begin{array}{ccc|ccc} 1 & -1 & 1 & -1 & 0 & 0 \\ 3 & 1 & -1 & 0 & 1 & 0 \\ 2 & 2 & 1 & 0 & 0 & 1 \end{array} \right]$$

$$R_2 \rightarrow R_2 - 3R_1$$

$$R_3 \rightarrow R_3 - 2R_1$$

$$\text{then } R_2 \leftrightarrow \frac{1}{4}R_2$$

$$\left[\begin{array}{ccc|ccc} 1 & -1 & -1 & -1 & 0 & 0 \\ 0 & 1 & 0.5 & 0.75 & 0.25 & 0 \\ 0 & 4 & 3 & 2 & 0 & 1 \end{array} \right] \quad \begin{array}{l} R_1 \rightarrow R_1 + R_2 \\ R_3 \rightarrow R_3 - 4R_2 \end{array}$$

$$\left[\begin{array}{ccc|ccc} 1 & 0 & -0.5 & -0.25 & 0.25 & 0 \\ 0 & 1 & 0.5 & 0.75 & 0.25 & 0 \\ 0 & 0 & 1 & -1 & -1 & 1 \end{array} \right] \quad \begin{array}{l} R_1 \rightarrow R_1 + \frac{R_3}{2} \\ R_2 \rightarrow R_2 - \frac{R_3}{2} \end{array}$$

$$\left[\begin{array}{ccc|ccc} 1 & 0 & 0 & -3/4 & 1/4 & 1/2 \\ 0 & 1 & 0 & 5/4 & 3/4 & -1/2 \\ 0 & 0 & 1 & -1 & -1 & 1 \end{array} \right]$$

A^{-1} exists and A^{-1}

Example: $A = \begin{bmatrix} 1 & -1 & 1 \\ 3 & -1 & 2 \\ 3 & 1 & 1 \end{bmatrix}$, Find A^{-1} , if it exists

$$(A/I) = \left[\begin{array}{ccc|ccc} 1 & -1 & 1 & 1 & 0 & 0 \\ 3 & -1 & 2 & 0 & 1 & 0 \\ 3 & 1 & 1 & 0 & 0 & 1 \end{array} \right] \quad \begin{array}{l} R_2 \rightarrow R_2 - 3R_1 \\ R_3 \rightarrow R_3 - 3R_1 \\ \text{then } R_2 \rightarrow \frac{1}{2}R_2 \end{array}$$

$$\left[\begin{array}{ccc|ccc} 1 & -1 & 1 & 1 & 0 & 0 \\ 0 & 1 & -1/2 & -3/2 & 1/2 & 0 \\ 0 & 4 & -2 & -3 & 0 & 1 \end{array} \right]$$

$$R_1 \rightarrow R_1 + R_2$$

$$R_3 \rightarrow R_3 - 4R_2$$

$$\left[\begin{array}{ccc|ccc} 1 & 0 & 1/2 & -1/2 & 1/2 & 0 \\ 0 & 1 & -1/2 & -3/2 & 1/2 & 0 \\ 0 & 0 & 0 & 3 & -2 & 1 \end{array} \right]$$

$\text{Rank}(A) = 2 \neq n$, cannot be reduced to $I_{3 \times 3}$

* Row Echelon form (R.E.F) Already defined.

* Row Reduced Echelon form (R.R.E.F)

- ① A should be in REF
- ② The leading element (pivot) in each non zero row is 1.
- ③ Each column containing a pivot '1' must have 0 in all its other entries

$$\left[\begin{array}{ccc} 2 & 3 & 5 \\ 0 & 4 & 5 \\ 6 & 0 & 1 \end{array} \right] \rightarrow \left[\begin{array}{ccc} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{array} \right] \quad (\text{RREF})$$

* Identity Matrix is always in RREF form.

Ex:

$$\left[\begin{array}{ccccc} \textcircled{1} & 0 & 0 & 0 & 1 \\ 0 & \textcircled{1} & 2 & 0 & 2 \\ 0 & 0 & 0 & \textcircled{1} & 3 \end{array} \right] \rightarrow \text{RREF}$$

Homogenous Linear System

$$AX = 0$$

$$\left[\begin{array}{ccc} A_{m \times n} & X_{n \times 1} & 0_{m \times 1} \end{array} \right]$$

It always non trivial solⁿ if $\text{rank}(A) < n$ $A_{m \times n}$

If $m = n$, or if $\text{rank}(A) = n$
then \downarrow

① If $|A| \neq 0$, then $AX = 0$ has only trivial solⁿ.

② If $|A| = 0$, or if $\text{rank}(A) < n$, then $AX = 0$ has ^{non} trivial solⁿ.

Ex:

$$\begin{aligned} (k-1)x + (3k-1)y + 2kz &= 0 \\ (k-1)x + (4k-2)y + (k+3)z &= 0 \\ 2x + (3k+1)y + 3(k-1)z &= 0 \end{aligned}$$

Find values of k for which the system has \rightarrow

(i) trivial solⁿ.

(ii) non trivial solⁿ.

(i) $k \neq 0, 3$

(ii) $k = 0 \text{ or } 3$.