

Contents

0.1	Inverse matrices	1
0.2	Left and right inverses	1
0.3	Inversion of products	2
0.4	Inversion of a diagonal matrix	2

0.1 Inverse matrices

An invertible matrix implies that if the matrix is multiplied by another matrix, the original matrix can be recovered.

That is, if we have matrix A , there exists matrix A^{-1} such that $AA^{-1} = I$.

Consider a linear map on a vector space.

$$Ax = y$$

If A is invertible we can have:

$$A^{-1}Ax = A^{-1}y$$

$$x = A^{-1}y$$

If we set $y = \mathbf{0}$ then:

$$x = \mathbf{0}$$

So if there is a non-zero vector x such that:

$Ax = \mathbf{0}$ then A is not invertible.

0.2 Left and right inverses

That is, for all matrices A , the left and right inverses of B , B_L^{-1} and B_R^{-1} , are defined such that:

$$A(BB_R^{-1}) = A$$

$$A(B_L^{-1}B) = A$$

Left and right inverses are equal

Note that if the left inverse exists then:

$$B_L^{-1}B = I$$

And if the right inverse exists:

$$BB_R^{-1} = I$$

Let's take the first:

$$B_L^{-1}B = I$$

$$B_L^{-1}BB_L^{-1} = B_L^{-1}$$

$$B_L^{-1}BB_L^{-1} - B_L^{-1} = 0$$

$$B_L^{-1}(BB_L^{-1} - I) = 0$$

0.3 Inversion of products

$$(AB)(AB)^{-1} = I$$

$$A^{-1}AB(AB)^{-1} = A^{-1}$$

$$B^{-1}B(AB)^{-1} = B^{-1}A^{-1}$$

$$(AB)^{-1} = B^{-1}A^{-1}$$

0.4 Inversion of a diagonal matrix

$$DD^{-1} = I$$

$$D_{ii}D_{ii}^{-1} = 1$$

$$D_{ii}^{-1} = \frac{1}{D_{ii}}$$