

by mimicking Gaussian elimination. If we assume that  $D$  is invertible, then we first solve for  $y$ , getting

$$y = D^{-1}(d - Cx),$$

and after substituting this expression for  $y$  in the first equation, we get

$$Ax + B(D^{-1}(d - Cx)) = c,$$

that is,

$$(A - BD^{-1}C)x = c - BD^{-1}d.$$

If the matrix  $A - BD^{-1}C$  is invertible, then we obtain the solution to our system

$$\begin{aligned} x &= (A - BD^{-1}C)^{-1}(c - BD^{-1}d), \\ y &= D^{-1}(d - C(A - BD^{-1}C)^{-1}(c - BD^{-1}d)). \end{aligned}$$

If  $A$  is invertible, then by eliminating  $x$  first using the first equation, we obtain analogous formulas involving the matrix  $D - CA^{-1}B$ . The above formulas suggest that the matrices  $A - BD^{-1}C$  and  $D - CA^{-1}B$  play a special role and suggest the following definition:

**Definition 43.1.** Given any  $n \times n$  block matrix of the form

$$M = \begin{pmatrix} A & B \\ C & D \end{pmatrix},$$

where  $A$  is a  $p \times p$  matrix and  $D$  is a  $q \times q$  matrix, with  $n = p + q$  (so  $B$  is a  $p \times q$  matrix and  $C$  is a  $q \times p$  matrix), if  $D$  is invertible, then the matrix  $A - BD^{-1}C$  is called the *Schur complement* of  $D$  in  $M$ . If  $A$  is invertible, then the matrix  $D - CA^{-1}B$  is called the *Schur complement* of  $A$  in  $M$ .

The above equations written as

$$\begin{aligned} x &= (A - BD^{-1}C)^{-1}c - (A - BD^{-1}C)^{-1}BD^{-1}d, \\ y &= -D^{-1}C(A - BD^{-1}C)^{-1}c \\ &\quad + (D^{-1} + D^{-1}C(A - BD^{-1}C)^{-1}BD^{-1})d, \end{aligned}$$

yield a formula for the inverse of  $M$  in terms of the Schur complement of  $D$  in  $M$ , namely

$$\begin{pmatrix} A & B \\ C & D \end{pmatrix}^{-1} = \begin{pmatrix} (A - BD^{-1}C)^{-1} & -(A - BD^{-1}C)^{-1}BD^{-1} \\ -D^{-1}C(A - BD^{-1}C)^{-1} & D^{-1} + D^{-1}C(A - BD^{-1}C)^{-1}BD^{-1} \end{pmatrix}.$$

A moment of reflection reveals that

$$\begin{pmatrix} A & B \\ C & D \end{pmatrix}^{-1} = \begin{pmatrix} (A - BD^{-1}C)^{-1} & 0 \\ -D^{-1}C(A - BD^{-1}C)^{-1} & D^{-1} \end{pmatrix} \begin{pmatrix} I & -BD^{-1} \\ 0 & I \end{pmatrix},$$

and then

$$\begin{pmatrix} A & B \\ C & D \end{pmatrix}^{-1} = \begin{pmatrix} I & 0 \\ -D^{-1}C & I \end{pmatrix} \begin{pmatrix} (A - BD^{-1}C)^{-1} & 0 \\ 0 & D^{-1} \end{pmatrix} \begin{pmatrix} I & -BD^{-1} \\ 0 & I \end{pmatrix}.$$

By taking inverses, we obtain the following result.