

A. **Matrix Inverses.** We said that the matrix product does not have the cancellation property. However there are **special** matrices that can be cancelled.

A matrix A is **invertible** if it has an **inverse** matrix A^{-1} so that:

The inverse is like the ‘cancelling’ of A .

Inverses of 2×2 Matrices.

The inverse of $A = \begin{pmatrix} a & b \\ c & d \end{pmatrix}$ is $A^{-1} =$

The denominator is called the **determinant** of A :

$$\det A = \det \begin{pmatrix} a & b \\ c & d \end{pmatrix} =$$

and the matrix is invertible if and only if:

2×2 means 2 rows and 2 columns.

Note in the formula for the inverse: the entries on the main diagonal (from upper-left to bottom-right) are swapped, and the other entries have their sign flipped.

Example 1. Use matrix inverses to solve the system:

$$\begin{cases} 2x + 3y = 5 \\ 3x + 9y = 2 \end{cases}$$

The general strategy is:

Step 1. Write in matrix form $A\mathbf{x} = \mathbf{b}$.

Step 2. Find A^{-1} if possible. If not possible, since $\det A = 0$, then the system either is inconsistent or has free variables.

Step 3. Multiply the equation by A^{-1} to solve for the unique solution $\mathbf{x} = A^{-1}\mathbf{b}$.

B. Eigenstuff.

An **eigenvector** of a square matrix A is a **nonzero** column vector \mathbf{v} to that:

$$A\mathbf{v} =$$

where λ is a scalar called the **eigenvalue** of A corresponding to \mathbf{v} .

For example confirm that: $\mathbf{v} = \begin{pmatrix} 1 \\ 2 \end{pmatrix}$ is an eigenvector of $A = \begin{pmatrix} 1 & 1 \\ 4 & 1 \end{pmatrix}$

Square means the same number of rows as columns.

The definition may seem random now, but will turn out to be very useful in solving systems of differential equations.

In words: multiplying A by an eigenvector scales the eigenvalue by a factor of λ .

How do we locate eigenvalues and eigenvectors? We solve:

$$A\mathbf{x} = \lambda\mathbf{x}$$

The idea is that $(A - \lambda I)\mathbf{x} = \mathbf{0}$ always has solution $\mathbf{x} = \mathbf{0}$. For it to have another solution (which would be an **eigenvector** of A) then $A - \lambda I$ cannot be invertible, otherwise we could 'cancel' it to conclude it must be the case that $\mathbf{x} = \mathbf{0}$.

Finding Eigenstuff.

The **eigenvalues** are A are solutions to the **characteristic equation**:

and the corresponding eigenvectors are found by solving:

We call $\det(A - \lambda I)$ the **characteristic polynomial** because, as we will see, it turns out to be a polynomial in variable λ .

Example 2. Find the eigenvalues of A and an eigenvector for each eigenvalue:

$$A = \begin{pmatrix} 1 & 1 \\ 4 & 1 \end{pmatrix}$$

Step 1. Solve the characteristic equation $\det(A - \lambda I) = 0$ to find the eigenvalues.

Step 2. For each eigenvalue $\lambda = c$, find a nonzero solution to $(A - cI)\mathbf{x} = \mathbf{0}$. There should always be a free variable, and you can find an eigenvector by setting the free variable to any **nonzero** value you like. There are infinite choices of eigenvectors, obtained by selecting different values for the free variable.