

17C3

Elementary Matrices

- They are the result of a single elementary row op. applied to I_n , an Identity matrix
- If E is elementary, EA , if defined, is the matrix A after the application of the corresponding row op.

eg "Swap two rows" $\leadsto E = \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix} \leftarrow \text{op. on } \underline{I_2}$.

$$E \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \end{bmatrix} = \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix} \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \end{bmatrix} = \begin{bmatrix} 4 & 5 & 6 \\ 1 & 2 & 3 \end{bmatrix}$$

\uparrow Swap on new matrix

- All such E are invertible & inverse is also elementary corresponding to the inverse row op.

Say I have a ~~max~~ matrix A which is row-equivalent to I
ie row ops. can turn A into I (RREF of A is I)

$$\Rightarrow \underbrace{E_n \dots E_2 E_1}_{\text{elementary}} A = I \quad \text{for some element. matrices.}$$

$$\Rightarrow \text{by mult. by inverses of } \underline{E}'\text{'s} \Rightarrow A = \underbrace{E_1^{-1} E_2^{-1} E_3^{-1} \dots}_{\text{product of elem. matrices!}}$$

So (A row-equivalent to I) \Rightarrow (A is a product of E 's)

Elementary Matrix Decomposition

I claim $\begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix}$ is row-equivalent to I_2 .

Let's find an elementary matrix decomposition for this!

Solution

$$A = \begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix}$$

Row 2 - 3 Row 1

action $\rightarrow I_2$

$$E_1 A = \begin{bmatrix} 1 & 2 \\ 0 & -2 \end{bmatrix}$$

Row 1 + Row 2

action $\rightarrow I_2$

$$E_2 E_1 A = \begin{bmatrix} 1 & 0 \\ 0 & -2 \end{bmatrix}$$

$$I_2 = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$$

Row 2 + 3 Row 1

$$E_1 = \begin{bmatrix} 1 & 0 \\ -3 & 1 \end{bmatrix} \Rightarrow E_1^{-1} = \begin{bmatrix} 1 & 0 \\ 3 & 1 \end{bmatrix}$$

Row 1 - Row 2

$$E_2 = \begin{bmatrix} 1 & 1 \\ 0 & 1 \end{bmatrix} \Rightarrow E_2^{-1} = \begin{bmatrix} 1 & -1 \\ 0 & 1 \end{bmatrix}$$

Row 2 $\cdot (-\frac{1}{2})$

$$E_3 E_2 E_1 A = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \xrightarrow{\text{act on } I_2} E_3 = \begin{bmatrix} 1 & 0 \\ 0 & -\frac{1}{2} \end{bmatrix} \Rightarrow E_3^{-1} = \begin{bmatrix} 1 & 0 \\ 0 & -2 \end{bmatrix}$$

"I"

\uparrow Row 2 $\cdot (-2)$

$$A = E_1^{-1} E_2^{-1} E_3^{-1}$$

$$A = \begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 3 & 1 \end{bmatrix} \begin{bmatrix} 1 & -1 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 0 \\ 0 & -2 \end{bmatrix}$$

A (non-unique!) Elem. matrix decomposition!

Remember if A, B invertible last day argued that

$$AB B^{-1} A^{-1} = I = B^{-1} A^{-1} AB$$

$$\Rightarrow AB \text{ invertible } \& (AB)^{-1} = B^{-1} A^{-1}$$

So if A is a product of elem matrices (all invertible!)

$$\Rightarrow A^{-1} \text{ exists!} \quad (A^{-1} = E_n \dots E_3 E_2 E_1 \\ \text{ie } (E_1^{-1} \dots E_n^{-1})^{-1})$$

So A is a product of E 's $\Rightarrow A^{-1}$ exists

Say A is invertible

Look at lin. system $A\vec{x} = \vec{b}$

$$\Rightarrow A^{-1}A\vec{x} = I\vec{x} = \boxed{\vec{x} = A^{-1}\vec{b}}$$

\Rightarrow only 1 solution to any $A\vec{x} = \vec{b}$

So A^{-1} exists $\Rightarrow A\vec{x} = \vec{b}$ has a unique solution

If $A\vec{x} = \vec{b}$ has a unique solution: Row reduce!

Assuming $A =$ square
matrix

At first! Aug. matrix $[A | \vec{b}]$

Reduced: $[RREF | \vec{c}]$

$$\Rightarrow \left. \begin{array}{l} x = \# \\ y = \# \\ z = \# \end{array} \right\} \begin{array}{l} \text{no parameters!} \\ \text{no free variables!} \end{array}$$

\Rightarrow 1 leading 1 for each var.

n leading 1s & A is $n \times n \Rightarrow$ RREF of A is $\underline{\underline{I}}$

ie $\left| \begin{array}{l} A\vec{x} = \vec{b} \text{ has a unique soln} \Rightarrow \underline{\underline{A \text{ row-equivalent to } I}} \end{array} \right|$

Beginnings of The Mega Theorem

If A is an $n \times n$ matrix the following are equivalent!

- 1) A has RREF of I (row equivalent to I)
- 2) A is a product of E_i 's (elementary matrices!)
- 3) A^{-1} exists (A invertible)
- 4) $A\vec{x} = \vec{b}$ has a unique solution.
- 5)

(More will be added!)

Now! an Ap!

A^{-1} exists $\Leftrightarrow A$ is a product of E_i 's

$$\Rightarrow A^{-1} = \underline{\underline{E_n \dots E_3 E_2 E_1}}$$

So

Combine A with I

$$[A | I]$$

Reduce A to RRFF

$$[\underbrace{E_n \dots E_1}_I A | \underbrace{E_n \dots E_1}_A I]$$

$$\Rightarrow \underline{A^{-1} \text{ exists}}$$

$$\underline{A^{-1}}$$

eg. Find the inverse of $A = \begin{bmatrix} 1 & 0 & 2 \\ 2 & 0 & 5 \\ 2 & 1 & 4 \end{bmatrix}$

Solution

$$[A|I] = \left[\begin{array}{ccc|ccc} \textcircled{1} & 0 & 2 & 1 & 0 & 0 \\ 2 & 0 & 5 & 0 & 1 & 0 \\ 2 & 1 & 4 & 0 & 0 & 1 \end{array} \right]$$

Row 2 - 2 Row 1, then Row 3 - 2 Row 1

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

Swap Row 2 \leftrightarrow Row 3

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

Row 1 - 2 Row 3

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

$\underbrace{\hspace{10em}}_I \qquad \underbrace{\hspace{10em}}_{A^{-1}}$

Can check $A^{-1}A = AA^{-1} = I$

If reducing does not get I as RREF on left \Rightarrow no A^{-1}

A not invertible

Why?

Megatheorem says for A square ($n \times n$)

- 1) A RREF is I_n
- 2) A is a product of E 's
- 3) A^{-1} exists
- 4) $A\vec{x} = \vec{b}$ has a unique solution

These are all equivalent

ie If any 1 thing is true,
all of these must be true

"Dark" Version

- 1) A does not reduce to I_n
- 2) A is not a product of E 's
- 3) A is singular (A^{-1} DNE)
- 4) $A\vec{x} = \vec{b}$ does not have a unique solution

There are also all equivalent!