

Inverse Matrix

Please prove the following statements.

1. An invertible matrix $A \in \mathbb{F}^{n \times n}$ has exactly one inverse matrix.
2. The inverse A^{-1} of an invertible matrix $A \in \mathbb{F}^{n \times n}$ is also invertible, with inverse $(A^{-1})^{-1} = A$.
3. The product of two invertible matrices, say A and B , is invertible with inverse

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

4. A diagonal matrix

$$D = \text{diag}(d_1, \dots, d_n) = \begin{pmatrix} d_1 & \cdots & 0 \\ \vdots & \ddots & \vdots \\ 0 & \cdots & d_n \end{pmatrix} \in \mathbb{F}^{n \times n}$$

is invertible if and only if $d_i \neq 0$ for all $i = 1, \dots, n$. What is its inverse?

Hint: It may be useful to split up the equivalence \Leftrightarrow into \Rightarrow and \Leftarrow and to prove each of them separately.

5. Construct an example matrix and derive its inverse.

Solution:

1. Suppose $BA = I$ and $AC = I$, then

$$B = BI = B(AC) = (BA)C = IC = C.$$

In the next subtasks we verify that the suggested inverse, say \tilde{A} , satisfies the determining requirement $A\tilde{A} = A\tilde{A} = I$.

2. Let $B := A^{-1}$ and $\tilde{B} := A$, then by definition of the inverse for A we find

$$B\tilde{B} = A^{-1}A = I$$

and

$$\tilde{B}B = AA^{-1} = I.$$

Thus $B^{-1} = (A^{-1})^{-1} = \tilde{B} = A$.

3. Let $C := AB$ and $\tilde{C} := B^{-1}A^{-1}$, then by exploiting the rules for matrix computations we obtain

$$C\tilde{C} = (AB)B^{-1}A^{-1} = A(BB^{-1})A^{-1} = A \cdot I \cdot A^{-1} = AA^{-1} = I$$

and similarly

$$\tilde{C}C = B^{-1}A^{-1}(AB) = B^{-1}(A^{-1}A)B = B^{-1} \cdot I \cdot B = B^{-1}B = I.$$

Thus $C^{-1} = (AB)^{-1} = \tilde{C} = B^{-1}A^{-1}$.

4. We again split the proof for the equivalence (" \Leftrightarrow ", "if and only if") into two statements (" \Rightarrow ", " \Leftarrow ").
" \Leftarrow ": First, let $d_i \neq 0$ for all i (thus we can divide by d_i) and set

$$\tilde{D} := \text{diag}(d_1^{-1}, \dots, d_n^{-1}) = \begin{pmatrix} d_1^{-1} & \cdots & 0 \\ \vdots & \ddots & \vdots \\ 0 & \cdots & d_n^{-1} \end{pmatrix} \in \mathbb{F}^{n \times n}.$$

Then by definition of the matrix product we can quickly verify that

$$D\tilde{D} = I \quad \text{and} \quad \tilde{D}D = I,$$

implying $D^{-1} = \tilde{D}$ in this case.

" \Rightarrow ": Proof by contradiction: Let $d_i = 0$ for at least one i . Then the i -th row (and column) of D solely contains 0 entries. Thus for any $\tilde{D} \in \mathbb{F}^{n \times n}$ we have that the i -th row of $D\tilde{D}$ is necessarily a zero row. Thus there cannot be a matrix \tilde{D} so that $D\tilde{D} = I$. In particular, there cannot be a matrix \tilde{D} satisfying the requirements of the inverse matrix for D .

Alternatively:

The invertibility statement also follows from:

$$D \in \text{GL}_n(\mathbb{F}) \Leftrightarrow \det(D) = \prod_{i=1}^n d_i \neq 0 \Leftrightarrow \forall 1 \leq i \leq n: d_i \neq 0$$

Then with the first part above we can derive the explicit expression for the inverse D^{-1} .

5. Take for example $D = \text{diag}(1, 2, \dots, n) \in \mathbb{R}^{n \times n}$ for $n \in \mathbb{N}$, then $D^{-1} = \text{diag}(1, \frac{1}{2}, \dots, \frac{1}{n})$.