

Lecture 25: March 7, 2016

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25.1 Matrix Inverse Theorems

Theorem 25.1 If A and B are invertible matrices and $c \in \mathbb{R}$ with $c \neq 0$, then

1. $(cA)^{-1} = \frac{1}{c}A^{-1}$
2. $(A^T)^{-1} = (A^{-1})^T$
3. $(AB)^{-1} = B^{-1}A^{-1}$

Theorem 25.2 If A is a $n \times m$ matrix such that $\text{Rank}A = n$, then A is invertible

Theorem 25.3 Invertible Matrix Theorem

For any $n \times m$ matrix A , the following are equivalent:

1. A is invertible
2. The RREF of A is I
3. $\text{rank}A = n$
4. The system of equation $A\vec{x} = \vec{b}$ is consistent with a unique solution for all $\vec{b} \in \mathbb{R}^n$
5. The nullspace of A is $\{0\}$
6. The columns of A form a basis for \mathbb{R}^n
7. The rows of A form a basis for \mathbb{R}^n
8. A^T is invertible

Note :

A is invertible \iff The system of equation $A\vec{x} = \vec{b}$ is consistent with a unique solution for all $\vec{b} \in \mathbb{R}^n$

$$\begin{aligned}
 A\vec{x} &= \vec{b} \\
 A^{-1}(A\vec{x}) &= A^{-1}\vec{b} \\
 (A^{-1}A)\vec{x} &= A^{-1}\vec{b} \\
 \vec{x} &= A^{-1}\vec{b}
 \end{aligned}$$

End of Lecture Notes
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