

# **Linear Algebra - HW 6**

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## 1 Question 1

(۱) ثابت کنید تساوی زیر برای معکوس ضرب کرونکر بین دو ماتریس برقرار است.

$$(\mathbf{A} \otimes \mathbf{B})^{-1} = \mathbf{A}^{-1} \otimes \mathbf{B}^{-1}$$

As we already know :  $(A \otimes B)(C \otimes D) = AC \otimes BD$

By using that rule we can say :  $(A \otimes B)(A^{-1} \otimes B^{-1}) = AA^{-1} \otimes BB^{-1} = I$

We also know that :  $X^{-1}X = I \Rightarrow (A \otimes B)^{-1} = (A^{-1} \otimes B^{-1})$

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## 2 Question 2

۲) ثابت کنید که اگر  $\mathbf{A} + \mathbf{B}$  ماتریسی معکوس پذیر باشد، تساوی زیر برقرار است:

$$\mathbf{A} - \mathbf{A}(\mathbf{A} + \mathbf{B})^{-1} \mathbf{A} = \mathbf{B} - \mathbf{B}(\mathbf{A} + \mathbf{B})^{-1} \mathbf{B}$$

As we know from a theorem in our book :  $(A^{-1} + B^{-1})^{-1} = A - A(B + A)^{-1}A$  by which we can conclude that :

$$(X + Y) = X^{-1} - X^{-1}(Y^{-1} + X^{-1})^{-1}X^{-1}$$

Now we can check two situations :

I)

$$\begin{cases} X \rightarrow A^{-1} \\ Y \rightarrow B^{-1} \end{cases}$$

$$\underbrace{(A^{-1} + B^{-1})^{-1}}_{RI} = A - A(B + A)^{-1}A$$

OR

$$\begin{cases} X \rightarrow B^{-1} \\ Y \rightarrow A^{-1} \end{cases}$$

$$\underbrace{(B^{-1} + A^{-1})^{-1}}_{RII} = B - B(A + B)^{-1}B$$

It's crystal clear that  $\underbrace{(B^{-1} + A^{-1})^{-1}}_{RII} = \underbrace{(A^{-1} + B^{-1})^{-1}}_{RI}$  which would result in :

$$A - A(B + A)^{-1}A = B - B(A + B)^{-1}B$$

### 3 Question 3

(۳) ثابت کنید اگر  $\mathbf{A}^{-1} + \mathbf{B}^{-1} = (\mathbf{A} + \mathbf{B})^{-1}$  باشد آنگاه  $\mathbf{AB}^{-1}\mathbf{A} = \mathbf{BA}^{-1}\mathbf{B}$  خواهد بود.

According to what the question is saying, we should assume that  $\underbrace{(A^{-1} + B^{-1})}_X = \underbrace{(A + B)^{-1}}_X$

As we already know  $(XX^{-1} = I)$  this would mean that :  $\underbrace{(A^{-1} + B^{-1})}_X \underbrace{(A + B)}_{X^{-1}} = I$

$$\begin{aligned}(A^{-1} + B^{-1})(A + B) &= A^{-1}A + A^{-1}B + B^{-1}A + B^{-1}B = I \Rightarrow \\ \cancel{I} + A^{-1}B + B^{-1}A + \cancel{I} &= \cancel{I} \Rightarrow \\ A^{-1}B + B^{-1}A &= -I\end{aligned}$$

Now we can have two separate approaches :

I)

$$A^{-1}B + B^{-1}A = -I \xrightarrow{*B \text{ from left}} BA^{-1}B + A = -B \rightarrow \textcolor{red}{BA}^{-1}\textcolor{red}{B} = -\textcolor{brown}{A} - \textcolor{brown}{B}$$

II)

$$A^{-1}B + B^{-1}A = -I \xrightarrow{*A \text{ from left}} B + AB^{-1}A = -A \rightarrow \textcolor{blue}{AB}^{-1}\textcolor{blue}{A} = -\textcolor{brown}{A} - \textcolor{brown}{B}$$

Now from both (I) and (II) we can conclude that :

$$-\textcolor{brown}{A} - \textcolor{brown}{B} = \textcolor{blue}{AB}^{-1}\textcolor{blue}{A} = \textcolor{red}{BA}^{-1}\textcolor{red}{B} \Rightarrow AB^{-1}A = BA^{-1}B$$

## 4 Question 4

(۴) در صورتی که  $\mathbf{A}$  ماتریس مربعی بوده و  $\lim_{n \rightarrow \infty} \mathbf{A}^n = 0$  باشد، نشان دهید معکوس ماتریس  $(\mathbf{I} - \mathbf{A})$  برابر است با

$$(\mathbf{I} - \mathbf{A})^{-1} = \mathbf{I} + \mathbf{A} + \mathbf{A}^2 + \mathbf{A}^3 + \dots$$

As we know from the geometrical series :  $S_n = I + A + A^2 + \dots + A^n, S_0 = I$

$$S_n = \sum_{n=0}^{n-1} A^n$$

We also know that for each eigenvalue of  $\lambda_i$ , if  $|\lambda_i| < 1$  then the geometric series would converge to :

$$S_n = (I - A^n)(I - A)^{-1}$$

$$\lim_{x \rightarrow \infty} S_n = I + A + A^2 + \dots$$

$$\sum_{n=0}^{\infty} A^n = \lim_{x \rightarrow \infty} S_n = \lim_{x \rightarrow \infty} (I - A)^{-1} (I - A^n) = I + A + A^2 + \dots \xrightarrow{\lim_{x \rightarrow \infty} A^n = 0}$$

$$(I - A)^{-1} (I - 0) = (I - A)^{-1} = I + A + A^2 + \dots$$

## 5 Question 5

۵) ماتریس مربعی  $A$  را در نظر بگیرید. ثابت کنید که اگر  $X$  تنها ماتریسی باشد که در رابطه  $XA=I$  صدق کند، آنگاه  $AX$  نیز برابر  $I$  خواهد بود.

$$\begin{aligned} \text{Assume that we have } Y = AX + X - I &\xrightarrow{\text{*A from Right Side}} YA = A(XA) + XA - A \\ \text{( } XA = I \text{ ) Assumed in the problem description} &\xrightarrow{\hspace{1cm}} YA = A + I - A \rightarrow YA = I \end{aligned}$$

In the description of the question, it's mentioned that "X" is the only matrix that satisfies  $(XA = I)$ .  
from this hint we can conclude that  $Y = X$ .

$$Y = AX + X - I \xrightarrow{Y=X} X = AX + X - I \rightarrow AX = I$$

End of this HomeWork.  
This file is written in L<sup>A</sup>T<sub>E</sub>X