

20/9/10/19

Sherman-Morrison

- i) A : square matrix
 ii) u, v : vectors

$$(A + uv^T)^{-1} = A^{-1} - \frac{A^{-1}uv^TA^{-1}}{1 + v^TA^{-1}u}$$

Woodbury

- i) A : square matrix
 ii) U, C, V matrix

$$(A + UCV)^{-1} = A^{-1} - A^{-1}U(C^{-1} + VA^{-1}U)^{-1}VA^{-1}$$

Partitioned Matrix

$$\begin{bmatrix} A_{11} & A_{12} \\ A_{21} & A_{22} \end{bmatrix}^{-1} = \begin{bmatrix} A_{11}^{-1}(I + A_{12}FA_{11}^{-1}) & -A_{11}^{-1}A_{12}F \\ -FA_{21}A_{11}^{-1} & F \end{bmatrix}$$

$$F = (A_{22} - A_{21}A_{11}^{-1}A_{12})^{-1}$$

or

$$F = (A_{11} - A_{12}A_{22}^{-1}A_{21})^{-1}$$

If matrix A has an Inverse Matrix

$$Ax = b$$

$$\Leftrightarrow A^{-1}Ax = A^{-1}b$$

$$\Leftrightarrow Ix = A^{-1}b$$

$$\Leftrightarrow \underline{x = A^{-1}b}$$