

2.6

* Thm

T invertible

if

"unique"
 $\exists!$ operator S

so that

$$S \circ T = \text{Id}_{\mathbb{R}^n}$$

&

$$T \circ S = \text{Id}_{\mathbb{R}^n}$$

Call such an operator S the inverse of T & write

$$S = T^{-1}$$

If S exists:

$$S(\vec{\omega}) = \vec{v} \text{ when } \vec{\omega} = T(\vec{v})$$

Pf

(\Rightarrow) Assume T is invertible.

\Rightarrow T is onto

\Rightarrow T is 1-1.

Let $\vec{\omega} \in \mathbb{R}^n$ be arbitrary. We're going to define an operator $S : \mathbb{R}^n \rightarrow \mathbb{R}^n$ w/ desired prop.

Since T is onto: $\exists \vec{v} \in \mathbb{R}^n : T(\vec{v}) = \vec{w}$.

Define

$$S(\vec{w}) = \vec{v}.$$

So S defined in all of \mathbb{R}^n .

Note: well-defined is the name for checking that S is indeed a function, i.e. "it passes the VLT"

Check well-defined: if $\vec{w}_1 = \vec{w}_2$ then $S(\vec{w}_1) = S(\vec{w}_2)$

True b/c T is 1-1. $\exists \vec{v}_1, \vec{v}_2$ so that

$$T(\vec{v}_1) = \vec{w}_1, T(\vec{v}_2) = \vec{w}_2 \quad \text{if } \vec{w}_1 = \vec{w}_2$$

$$\text{then } T(\vec{v}_1) = T(\vec{v}_2) \text{ so } \vec{v}_1 = \vec{v}_2 \text{ b/c } T \text{ is 1-1.}$$

Note • $S(T(\vec{v})) = S(\vec{w}) = \vec{v}$.

$$\hookrightarrow S \circ T = \text{Id}_{\mathbb{R}^n}$$

$$\bullet T(S(\vec{w})) = T(\vec{v}) = \vec{w}.$$

$$\hookrightarrow T \circ S = \text{Id}_{\mathbb{R}^n}$$

• NTS S is LT .

• Add Prop $\vec{w}_1, \vec{w}_2 \in \mathbb{R}^n$

$S(\vec{w}_1 + \vec{w}_2) :$

• $\exists! \vec{v}_1, \vec{v}_2 \in \mathbb{R}^n : \vec{T}(\vec{v}_1) = \vec{w}_1 \quad (T \text{ onto})$
 $\vec{T}(\vec{v}_2) = \vec{w}_2$

T is LT :

$$T(v_1) + T(v_2) = T(\vec{v}_1 + \vec{v}_2)$$

$$\text{So } \vec{w}_1 + \vec{w}_2 = T(\vec{v}_1) + T(\vec{v}_2) = T(\vec{v}_1 + \vec{v}_2),$$

so

$$S(\vec{w}_1 + \vec{w}_2) = S(T(\vec{v}_1 + \vec{v}_2))$$

$$= (\underbrace{S \circ T}_{\text{Id}})(\vec{v}_1 + \vec{v}_2)$$

$$= \vec{v}_1 + \vec{v}_2$$

$$= S(\vec{v}_1) + S(\vec{v}_2) \quad (\text{Def of } S)$$

- Scal Prod. Prop: exercises

(\Leftarrow) Assume S exists, $L\bar{T}$.

NTS: T is H & onto.

- This H: Assume $\vec{v}_1, \vec{v}_2 \in \mathbb{R}^n$.

Assume $T(\vec{v}_1) = T(\vec{v}_2)$

$$\underline{\text{NTS}} \quad \vec{v}_1 = \vec{v}_2$$

$$s(T(\vec{v}_1)) = s(T(\vec{v}_2))$$

$$(S \circ T)(\vec{v}_1) = (S \circ T)(\vec{v}_2)$$

$$I^d|_{\mathbb{H}^n}(\vec{v}_1) = I^d|_{\mathbb{H}^n}(\vec{v}_2)$$

$$\left[\begin{array}{c} < \\ - \end{array} \right] = \left[\begin{array}{c} \nearrow \\ \searrow \end{array} \right]$$

- To prove: Let $\vec{w} \in \mathbb{R}^n$ be arbitrary.

NTS $\exists \vec{v} \in \mathbb{R}^n : T(\vec{v}) = \vec{w}$

Take $\vec{v} = S(\vec{\omega})$. Then

By assumption, S exists and can map w to something in \mathbb{R}^n . Call this v .

$$T(\vec{v}) = T(S(\vec{\omega}))$$

$$= (T \circ S)(\vec{\omega})$$

$$= \text{Id}_{\mathbb{R}^n}(\vec{\omega})$$

$$= \vec{\omega}$$

□

$$(A | I_n) \longrightarrow (I_h | \tilde{A}')$$

Why? $A * \tilde{A}^{-1} = I_h$

$$\begin{bmatrix} \vec{x}_1 & | & \vec{x}_2 & | & \cdots & | & \vec{x}_n \end{bmatrix}$$

$$\left[\vec{Ax}_1 \mid \vec{Ax}_2 \mid \cdots \mid \vec{Ax}_n \right] = [I_h]$$

Solving n SDEs:

$$A \vec{x}_1 = \begin{bmatrix} 1 \\ 0 \\ 0 \\ \vdots \\ 0 \end{bmatrix} \leftrightarrow (A \vec{x}_1 | \vec{e}_1)$$

& $A \vec{x}_2 = \begin{bmatrix} 0 \\ 1 \\ 0 \\ \vdots \\ 0 \end{bmatrix} \leftrightarrow (A \vec{x}_2 | \vec{e}_2)$

&
⋮

$$A \vec{x}_n = \begin{bmatrix} 0 \\ 0 \\ \vdots \\ 0 \end{bmatrix} \leftrightarrow (A \vec{x}_n | \vec{e}_n)$$

$$\left[\begin{array}{c|c} A & I_n \end{array} \right].$$

