

MATH 2101 Linear Algebra I–System of Linear Equations III

Theoretical aspect: Inverse and Reduced row echelon form

In the last part of this section, we shall study more on reduced row echelon forms for a *square* matrix and related matters.

Theorem

Let A be an $n \times n$ matrix. Then A is invertible if and only if the reduced row echelon form of A is I_n .

Proof.

We carry out the **Jordan-Gaussian elimination** to transfer A to a reduced row echelon form B . Then $E_r \dots E_1 A = B$ for some elementary matrices E_1, \dots, E_r . Since E_1, \dots, E_r are invertible, A is invertible if and only if B is invertible. We have shown that the latter condition is equivalent to I_n . □

Theoretical aspect: Invertible matrix and elementary matrices

Corollary

Every invertible matrix is a product of elementary matrices.

Proof.

As shown in the previous proof,

$$E_r \dots E_1 A = I_n$$

for some elementary matrices E_1, \dots, E_r . Then $A = E_1^{-1} \dots E_r^{-1}$. We have shown before that the inverse of an elementary matrix is still elementary and thus we have shown the corollary. □

Computational aspect: finding an inverse

We illustrate the idea on using elementary operations to find an inverse. Let A be an invertible $n \times n$ matrix. Then we form $n \times 2n$ augmented matrix:

$$(A \mid I_n)$$

Then, $A^{-1}(A \mid I_n) = (A^{-1}A \mid A^{-1}I_n) = (I_n \mid A^{-1})$. Now the idea is to use elementary row operations/Jordan-Gaussian eliminations to change $(A \mid I_n)$ to $(I_n \mid A^{-1})$. Then we can **read A^{-1} from the product of elementary matrices**.

Example

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Find the inverse of $\begin{pmatrix} 1 & 3 \\ -2 & 4 \end{pmatrix}$. We compute in the following way:

$$\begin{pmatrix} 1 & 3 & | & 1 & 0 \\ -2 & 4 & | & 0 & 1 \end{pmatrix} \xrightarrow{1 \times (2) + 2} \begin{pmatrix} 1 & 3 & | & 1 & 0 \\ 0 & 10 & | & 2 & 1 \end{pmatrix} \xrightarrow{2 \times (\frac{1}{10})} \begin{pmatrix} 1 & 3 & | & 1 & 0 \\ 0 & 1 & | & \frac{2}{10} & \frac{1}{10} \end{pmatrix} \\ \xrightarrow{2 \times (-3) + 1} \begin{pmatrix} 1 & 0 & | & \frac{4}{10} & \frac{-3}{10} \\ 0 & 1 & | & \frac{2}{10} & \frac{1}{10} \end{pmatrix}$$

Then $A^{-1} = \begin{pmatrix} \frac{4}{10} & \frac{-3}{10} \\ \frac{2}{10} & \frac{1}{10} \end{pmatrix}$. Moreover, we can write A^{-1} as a product of elementary matrices:

$$A^{-1} = \begin{pmatrix} 1 & -3 \\ 0 & 1 \end{pmatrix} \begin{pmatrix} 1 & 0 \\ 0 & \frac{1}{10} \end{pmatrix} \begin{pmatrix} 1 & 0 \\ 2 & 1 \end{pmatrix}$$

Example

Find the inverse of $\begin{pmatrix} 2 & 4 & 3 \\ 4 & 2 & 1 \\ 0 & 2 & 3 \end{pmatrix}$. We compute in the following way:

$$\begin{pmatrix} 2 & 4 & 3 & 1 & 0 & 0 \\ 4 & 2 & 1 & 0 & 1 & 0 \\ 0 & 2 & 3 & 0 & 0 & 1 \end{pmatrix} \xrightarrow{1 \times \frac{1}{2}} \begin{pmatrix} 1 & 2 & \frac{3}{2} & \frac{1}{2} & 0 & 0 \\ 4 & 2 & 1 & 0 & 1 & 0 \\ 0 & 2 & 3 & 0 & 0 & 1 \end{pmatrix} \xrightarrow{1 \times (-4) + 2} \begin{pmatrix} 1 & 2 & \frac{3}{2} & \frac{1}{2} & 0 & 0 \\ 0 & -6 & -5 & -\frac{1}{2} & 1 & 0 \\ 0 & 2 & 3 & 0 & 0 & 1 \end{pmatrix}$$

$$\xrightarrow{2 \times \frac{1}{6}} \begin{pmatrix} 1 & 2 & \frac{3}{2} & \frac{1}{2} & 0 & 0 \\ 0 & 1 & -\frac{5}{6} & -\frac{1}{6} & \frac{1}{6} & 0 \\ 0 & 2 & 3 & 0 & 0 & 1 \end{pmatrix} \xrightarrow{2 \times (-2) + 3} \begin{pmatrix} 1 & 2 & \frac{3}{2} & \frac{1}{2} & 0 & 0 \\ 0 & 1 & -\frac{5}{6} & -\frac{1}{6} & \frac{1}{6} & 0 \\ 0 & 0 & \frac{8}{6} & \frac{2}{6} & \frac{2}{6} & 1 \end{pmatrix}$$

$$\xrightarrow{3 \times \frac{6}{8}} \begin{pmatrix} 1 & 2 & \frac{3}{2} & \frac{1}{2} & 0 & 0 \\ 0 & 1 & -\frac{5}{6} & -\frac{1}{6} & \frac{1}{6} & 0 \\ 0 & 0 & 1 & \frac{1}{2} & \frac{1}{4} & \frac{3}{4} \end{pmatrix} \xrightarrow{3 \times (-\frac{5}{6}) + 2} \begin{pmatrix} 1 & 2 & \frac{3}{2} & \frac{1}{2} & 0 & 0 \\ 0 & 1 & 0 & \frac{9}{12} & \frac{9}{24} & -\frac{5}{8} \\ 0 & 0 & 1 & \frac{1}{2} & \frac{1}{4} & \frac{3}{4} \end{pmatrix}$$

$$\xrightarrow{3 \times (-\frac{3}{2}) + 1} \begin{pmatrix} 1 & 2 & 0 & \frac{5}{4} & \frac{-3}{4} & \frac{-9}{8} \\ 0 & 1 & 0 & \frac{9}{12} & \frac{-9}{24} & \frac{-5}{8} \\ 0 & 0 & 1 & \frac{1}{2} & \frac{1}{4} & \frac{3}{4} \end{pmatrix} \xrightarrow{2 \times (-2) + 1} \begin{pmatrix} 1 & 0 & 0 & \frac{-1}{4} & \frac{9}{24} & \frac{1}{8} \\ 0 & 1 & 0 & \frac{9}{12} & \frac{9}{24} & \frac{-5}{8} \\ 0 & 0 & 1 & \frac{1}{2} & \frac{1}{4} & \frac{3}{4} \end{pmatrix}$$

Hence, the inverse is

$$\begin{pmatrix} \frac{-1}{4} & \frac{9}{24} & \frac{1}{8} \\ \frac{9}{12} & \frac{9}{24} & \frac{-5}{8} \\ \frac{1}{2} & \frac{1}{4} & \frac{3}{4} \end{pmatrix}$$

Exercise

Express the inverse in the previous example in terms of a product of elementary matrices.