

MA2001

LIVE LECTURE 3

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Topics for week 3

2.3 Inverses of Square Matrices

2.4 Elementary Matrices

2.5 Determinant

Invertible matrix

A : square matrix of order n .

A is invertible

if there exists a square matrix **B** of order n such that

$$\mathbf{A}^{-1} \mathbf{A} = \mathbf{I} \text{ and } \mathbf{A} \mathbf{A}^{-1} = \mathbf{I}$$

only one

The matrix **B** here is called the inverse of **A**.

We use \mathbf{A}^{-1} to denote this unique inverse of **A**.

A square matrix is called singular if it has no inverse.

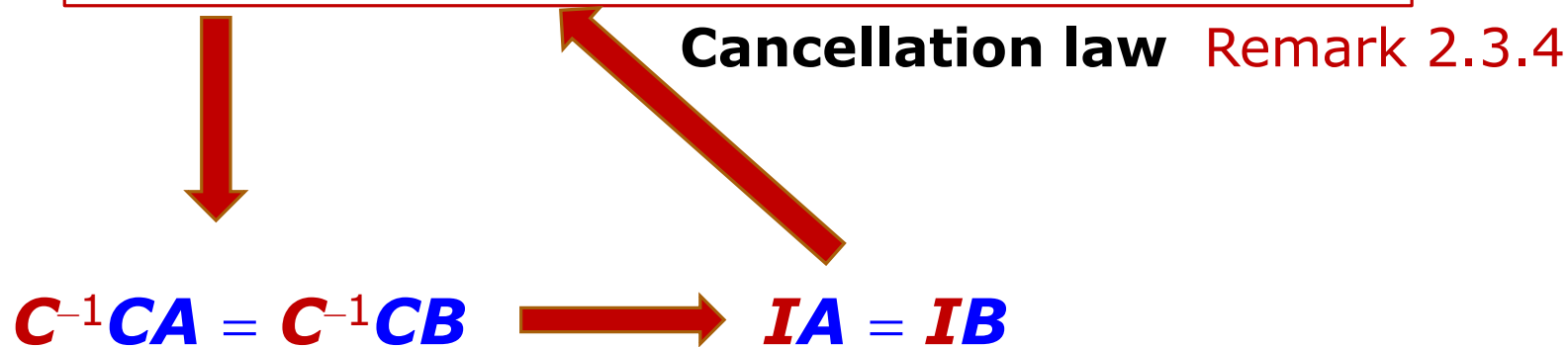
True or False

Let A , B , C be square matrices of the same size

1. If $AB = I$, then $BA = I$ Always true. See Theorem 2.4.12.

2. $A = B \Rightarrow CA = CB$ Always true.

3. $CA = CB \Rightarrow A = B$ True if C is invertible.



Show Inverse

Given \mathbf{A} is a square matrix and $\mathbf{A}^2 + \mathbf{A} = \mathbf{I}$.

Show : $\mathbf{A}^{-1} = \mathbf{A} + \mathbf{I}$ \leftarrow to show $\mathbf{A} + \mathbf{I}$ is the inverse of \mathbf{A}

To show \mathbf{B} is the inverse of \mathbf{A} , we just need to show $\mathbf{BA} = \mathbf{I}$ or $\mathbf{AB} = \mathbf{I}$

$$\begin{array}{ccc} \mathbf{A}(\mathbf{A} + \mathbf{I}) & = \mathbf{A}^2 + \mathbf{A} & = \mathbf{I} \\ \swarrow \text{algebraic manipulation} & & \searrow \text{use given condition} \end{array}$$

This implies

- \mathbf{A} is invertible
- $\mathbf{A}^{-1} = \mathbf{A} + \mathbf{I}$

Invertibility and matrix operations

A , B : two **invertible** matrices (same size)

a : **non-zero** scalar

Scalar
multiplication

Transpose

Inverse

Matrix
multiplication

Matrix	Invertible?	Inverse
$a\mathbf{A}$	yes	$(a\mathbf{A})^{-1} = (1/a)\mathbf{A}^{-1}$
\mathbf{A}^T	yes	$(\mathbf{A}^T)^{-1} = (\mathbf{A}^{-1})^T$
\mathbf{A}^{-1}	yes	$(\mathbf{A}^{-1})^{-1} = \mathbf{A}$
\mathbf{AB}	yes	$(\mathbf{AB})^{-1} = \mathbf{B}^{-1}\mathbf{A}^{-1}$

$$(\mathbf{AB...Z})^{-1} = \mathbf{Z}^{-1}...\mathbf{B}^{-1}\mathbf{A}^{-1}$$

Note:

A and **B** invertible DOES NOT IMPLY **A** + **B** is invertible
 $(\mathbf{A} + \mathbf{B})^{-1} = \mathbf{A}^{-1} + \mathbf{B}^{-1} \leftarrow \text{FALSE}$

Exercise 2 Q29

A and **B** are invertible matrices of the same size.
Suppose **A** + **B** is invertible. Show that:

- (i) $\mathbf{A}^{-1} + \mathbf{B}^{-1}$ is invertible and
- (ii) $(\mathbf{A} + \mathbf{B})^{-1} = \mathbf{A}^{-1}(\mathbf{A}^{-1} + \mathbf{B}^{-1})^{-1}\mathbf{B}^{-1}$

For (i), not easy to find a matrix **M** such that $(\mathbf{A}^{-1} + \mathbf{B}^{-1})\mathbf{M} = \mathbf{I}$

For (ii), we try to show: $(\mathbf{A} + \mathbf{B}) = \mathbf{B}(\mathbf{A}^{-1} + \mathbf{B}^{-1})\mathbf{A}$

take the inverses
of both sides

$$\begin{aligned} & \mathbf{B}\mathbf{A}^{-1}\mathbf{A} + \mathbf{B}\mathbf{B}^{-1}\mathbf{A} \\ & \quad \downarrow \\ & \mathbf{B}\mathbf{I} + \mathbf{I}\mathbf{A} \\ & \quad \downarrow \\ & \mathbf{A} + \mathbf{B} \end{aligned}$$

A and **B** are invertible matrices of the same size.

Suppose **A** + **B** is invertible. Show that:

(i) **A**⁻¹ + **B**⁻¹ is invertible and

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

Exercise 2 Q29

To show (i) **A**⁻¹ + **B**⁻¹ is invertible

From (ii), we have $(\mathbf{A} + \mathbf{B}) = \mathbf{B}(\mathbf{A}^{-1} + \mathbf{B}^{-1})\mathbf{A}$

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

B⁻¹, **A** + **B** and **A**⁻¹ are all invertible

so the product $\mathbf{B}^{-1}(\mathbf{A} + \mathbf{B})\mathbf{A}^{-1}$ is invertible

This means **A**⁻¹ + **B**⁻¹ is invertible

Elementary matrices

A square matrix is called an **elementary matrix** if it can be obtained from **an identity matrix** by performing a **single** elementary row operation.

$$\mathbf{I} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \xrightarrow{2R_2} \mathbf{E}_1 = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 1 \end{pmatrix}$$

$$\mathbf{A} \xrightarrow{2R_2} \mathbf{B} = \mathbf{E}_1 \mathbf{A}$$

$$\mathbf{I} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \xrightarrow{R_2 \leftrightarrow R_3} \mathbf{E}_2 = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & 1 & 0 \end{pmatrix}$$

$$\mathbf{A} \xrightarrow{R_2 \leftrightarrow R_3} \mathbf{C} = \mathbf{E}_2 \mathbf{A}$$

$$\mathbf{I} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \xrightarrow{R_3 + 2R_1} \mathbf{E}_3 = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 2 & 0 & 1 \end{pmatrix}$$

$$\mathbf{A} \xrightarrow{R_3 + 2R_1} \mathbf{D} = \mathbf{E}_3 \mathbf{A}$$

Which are elementary?

Which of the following are elementary matrices ?

$0R_2$

$$\mathbf{A} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 1 \end{pmatrix}$$

$$\mathbf{B} = \begin{pmatrix} 1 & 0 & 2 \\ 0 & 1 & 0 \\ 1 & 0 & 1 \end{pmatrix}$$

$R_1 + 2R_3$

$R_3 + R_1$

$R_1 \leftrightarrow R_3$

$R_2 \leftrightarrow R_1$

$$\mathbf{C} = \begin{pmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 1 & 0 & 0 \end{pmatrix}$$

$$\mathbf{D} = \begin{pmatrix} -1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$$

$-R_1$

All elementary matrices are invertible

The inverse of an elementary matrix is also an elementary matrix

Inverse of elementary matrix

$$\mathbf{I} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \xrightarrow{2R_2} \mathbf{E}_1 = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 1 \end{pmatrix} \longrightarrow \mathbf{I} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$$
$$\mathbf{E}_1^{-1} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1/2 & 0 \\ 0 & 0 & 1 \end{pmatrix}$$

$$\mathbf{I} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \xrightarrow{R_2 \leftrightarrow R_3} \mathbf{E}_2 = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & 1 & 0 \end{pmatrix} \longrightarrow \mathbf{I} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$$
$$\mathbf{E}_2^{-1} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & 1 & 0 \end{pmatrix}$$

$$\mathbf{I} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \xrightarrow{R_3 + 2R_1} \mathbf{E}_3 = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 2 & 0 & 1 \end{pmatrix} \longrightarrow \mathbf{I} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$$
$$\mathbf{E}_3^{-1} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ -2 & 0 & 1 \end{pmatrix}$$

Gaussian elimination

$$\mathbf{A} \xrightarrow{\text{ero}_1} \xrightarrow{\text{ero}_2} \xrightarrow{\text{ero}_3} \dots \xrightarrow{\text{ero}_n} \mathbf{R} \quad \text{REF}$$

\mathbf{R} can be obtained from \mathbf{A} by
pre-multiplying \mathbf{A} with a series of elementary matrices

$$\mathbf{E}_n \dots \mathbf{E}_3 \mathbf{E}_2 \mathbf{E}_1 \mathbf{A} = \mathbf{R}$$

$$\mathbf{A} \mathbf{E}_1 \mathbf{E}_2 \mathbf{E}_3 \dots \mathbf{E}_n = \mathbf{R}$$

Incorrect

True or false

Given \mathbf{A} and \mathbf{B} are row equivalent

I. There is an invertible matrix \mathbf{C} such that $\mathbf{CA} = \mathbf{B}$

II. There is an invertible matrix \mathbf{D} such that $\mathbf{A} = \mathbf{DB}$

$$\mathbf{A} \rightarrow \rightarrow \rightarrow \dots \rightarrow \mathbf{B}$$

$$\mathbf{E}_n \dots \mathbf{E}_2 \mathbf{E}_1 \mathbf{A} = \mathbf{B} \Rightarrow \mathbf{CA} = \mathbf{B} \Rightarrow \mathbf{A} = \mathbf{C}^{-1} \mathbf{B}$$

$$\text{Let } \mathbf{C} = \mathbf{E}_n \dots \mathbf{E}_2 \mathbf{E}_1$$

$$\text{Let } \mathbf{D} = \mathbf{C}^{-1} = (\mathbf{E}_1)^{-1} (\mathbf{E}_2)^{-1} \dots (\mathbf{E}_n)^{-1}$$

Finding inverse matrix

$$\left(\begin{array}{ccc|ccc} 1 & 2 & 3 & 1 & 0 & 0 \\ 2 & 5 & 3 & 0 & 1 & 0 \\ 1 & 0 & 8 & 0 & 0 & 1 \end{array} \right) \xrightarrow{\text{G.J.E.}} \left(\begin{array}{ccc|ccc} 1 & 0 & 0 & -40 & 16 & 9 \\ 0 & 1 & 0 & 13 & -5 & -3 \\ 0 & 0 & 1 & 5 & -2 & -1 \end{array} \right)$$

$$\left(\mathbf{A} \mid \mathbf{I} \right) \xrightarrow[\text{Elimination}]{\text{Gauss-Jordan}} \left(\mathbf{I} \mid \mathbf{A}^{-1} \right)$$

$$\mathbf{A} \xrightarrow{\text{GJE}} \mathbf{I}$$

$$\mathbf{I} \xrightarrow{\text{GJE}} \mathbf{A}^{-1}$$

$$\mathbf{E}_k \cdots \mathbf{E}_2 \mathbf{E}_1 \mathbf{A} = \mathbf{I} \quad \longrightarrow \quad \mathbf{E}_k \cdots \mathbf{E}_2 \mathbf{E}_1 \mathbf{I} = \mathbf{A}^{-1}$$

Let's revise

- An elementary matrix can be obtained by performing exactly one e.r.o. on the identity matrix.
- The action of an e.r.o. on \mathbf{A} is the same as pre-multiplying an elementary matrix on \mathbf{A}
- There are three types of elementary matrices
- All elementary matrices are invertible
- The inverse of an elementary matrix is an elementary matrix.

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Announcement

❖ Tutorial Session

- Group Discussion 1 this week
- No GD in week 4
- Tutor will go through tutorial set 1 & 2

❖ MATLAB

- Worksheet 2 this week (own pace)
- Zoom recording on intro to MATLAB

❖ Textbook exercise

- Exercise 1 solution in LumiNUS > Files

❖ Online quiz

- Quiz 1 and 2 closed
- Go back to LumiNUS Quiz to view your scores and correct answers
- Quiz 3 due next Thursday

A very important theorem

Let \mathbf{A} be a square matrix.

The following statements are equivalent

1. \mathbf{A} is invertible.
2. The linear system $\mathbf{Ax} = \mathbf{0}$ has only the trivial solution.
3. The reduced row-echelon form of \mathbf{A} is an identity matrix.
4. \mathbf{A} can be expressed as a product of elementary matrices.

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REF and invertible matrix

1. \mathbf{A} is invertible.
2. The linear system $\mathbf{Ax} = \mathbf{0}$ has only the trivial solution.
3. The reduced row-echelon form of \mathbf{A} is an identity matrix.
4. \mathbf{A} can be expressed as a product of elementary matrices.

To check whether a square matrix is invertible:

- Look at the RREF

$n \times n$

- RREF = \mathbf{I} implies invertible

n non-zero rows

- RREF $\neq \mathbf{I}$ implies not invertible

$< n$ non-zero rows

- Look at REF

- REF has no zero row implies invertible

n non-zero rows

- REF has zero rows implies not invertible

$< n$ non-zero rows

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Exercise 2 Q44(b)

1. **A** is invertible.
2. The linear system $\mathbf{Ax} = \mathbf{0}$ has only the trivial solution.
3. The reduced row-echelon form of **A** is an identity matrix.
4. **A** can be expressed as a product of elementary matrices.

A is $m \times n$ and **B** is $n \times m$.
If $m > n$, can **AB** be invertible?

So **AB** is NOT invertible

$$\mathbf{Bx} = \mathbf{0}$$

This homogeneous system has m variables and n equations

The system has infinitely many solutions

So it has a non-trivial solution, say $\mathbf{x} = \mathbf{u}$

$$\mathbf{Bu} = \mathbf{0}$$

$$\mathbf{ABu} = \mathbf{A0} = \mathbf{0}$$

So $\mathbf{ABx} = \mathbf{0}$ has a non-trivial solution \mathbf{u}

Every solution of $\mathbf{Bx} = \mathbf{0}$
is also a solution of $\mathbf{ABx} = \mathbf{0}$

Product of elementary matrices

Express $\mathbf{A} = \begin{pmatrix} 1 & 1 & 1 \\ 0 & 1 & 1 \\ 0 & 2 & 1 \end{pmatrix}$ as a product of elementary matrices

$$\mathbf{A} = \begin{pmatrix} 1 & 1 & 1 \\ 0 & 1 & 1 \\ 0 & 2 & 1 \end{pmatrix} \xrightarrow{R_3 - 2R_2} \begin{pmatrix} 1 & 1 & 1 \\ 0 & 1 & 1 \\ 0 & 0 & -1 \end{pmatrix} \xrightarrow{-R_3} \begin{pmatrix} 1 & 1 & 1 \\ 0 & 1 & 1 \\ 0 & 0 & 1 \end{pmatrix}$$

$$\xrightarrow{R_2 - R_3} \begin{pmatrix} 1 & 1 & 1 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \xrightarrow{R_1 - R_3} \begin{pmatrix} 1 & 1 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \xrightarrow{R_1 - R_2} \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} = \mathbf{I}$$

$$\mathbf{E}_5 \mathbf{E}_4 \mathbf{E}_3 \mathbf{E}_2 \mathbf{E}_1 \mathbf{A} = \mathbf{I}$$

$$\mathbf{A} = \mathbf{E}_1^{-1} \mathbf{E}_2^{-1} \mathbf{E}_3^{-1} \mathbf{E}_4^{-1} \mathbf{E}_5^{-1} \mathbf{I}$$

1. \mathbf{A} is invertible.
2. The linear system $\mathbf{Ax} = \mathbf{0}$ has only the trivial solution.
3. The reduced row-echelon form of \mathbf{A} is an identity matrix.
4. \mathbf{A} can be expressed as a product of elementary matrices.

Elementary column operations

Perform **e.c.o.** C to a matrix **A** is the same as **post-multiply** a certain elementary matrix **E** to **A**

$$\mathbf{I} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \xrightarrow{2C_2} \mathbf{E}_1 = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 1 \end{pmatrix} \quad \mathbf{A} \xrightarrow{2C_2} \mathbf{B} = \mathbf{AE}_1$$

$$\mathbf{I} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \xrightarrow{C_2 \leftrightarrow C_3} \mathbf{E}_2 = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & 1 & 0 \end{pmatrix} \quad \mathbf{A} \xrightarrow{C_2 \leftrightarrow C_3} \mathbf{C} = \mathbf{AE}_2$$

$$\mathbf{I} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \xrightarrow{C_3 + 2C_1} \mathbf{E}_3 = \begin{pmatrix} 1 & 0 & 2 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \quad \mathbf{A} \xrightarrow{C_3 + 2C_1} \mathbf{D} = \mathbf{AE}_3$$

True or false

We can reduce a matrix **A** to REF by performing a series of elementary column operations (e.c.o).

False

Counter-example $\begin{pmatrix} 1 & 0 & 0 \\ 1 & 0 & 0 \\ 0 & 1 & 1 \end{pmatrix}$

True or False

Exercise 2 Q45

R_1, R_2, \dots, R_n are e.r.o. corresponding to some elementary matrices $\mathbf{E}_1, \mathbf{E}_2, \dots, \mathbf{E}_n$.

C_1, C_2, \dots, C_n are e.c.o. corresponding to the same elementary matrices $\mathbf{E}_1, \mathbf{E}_2, \dots, \mathbf{E}_n$.

If

$$\mathbf{A} \xrightarrow{R_1} \xrightarrow{R_2} \dots \xrightarrow{R_n} \mathbf{I}$$

$$\mathbf{E}_n \dots \mathbf{E}_2 \mathbf{E}_1 \mathbf{A} = \mathbf{I}$$

then

$$\mathbf{A} \xrightarrow{C_n} \xrightarrow{C_{n-1}} \dots \xrightarrow{C_1} \mathbf{I}$$

$$\mathbf{A} \mathbf{E}_n \dots \mathbf{E}_2 \mathbf{E}_1 = \mathbf{I}$$

If $\mathbf{AB} = \mathbf{I}$, then $\mathbf{BA} = \mathbf{I}$

$$\mathbf{A} = \begin{pmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{pmatrix}$$

$$\det \mathbf{A} = \begin{vmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{vmatrix}$$

Determinant

For a 2 x 2 matrix, $\begin{vmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{vmatrix} = a_{11}a_{22} - a_{12}a_{21}$

For a 3 x 3 matrix

$$\begin{vmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{vmatrix} = a_{11} \begin{vmatrix} a_{22} & a_{23} \\ a_{32} & a_{33} \end{vmatrix} - a_{12} \begin{vmatrix} a_{21} & a_{23} \\ a_{31} & a_{33} \end{vmatrix} + a_{13} \begin{vmatrix} a_{21} & a_{22} \\ a_{31} & a_{32} \end{vmatrix}$$

$M_{11} \quad M_{12} \quad M_{13}$

cofactor expansion along row 1

$$\mathbf{A} = \begin{pmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22} & \dots & a_{2n} \\ \vdots & \vdots & & \vdots \\ a_{m1} & a_{m2} & \dots & a_{mn} \end{pmatrix}$$

Cofactor expansion

$$\det(\mathbf{A}) = a_{11}A_{11} + a_{12}A_{12} + \dots + a_{1n}A_{1n}$$

cofactor expansion along row 1

$$A_{ij} = (-1)^{i+j} \det(\mathbf{M}_{ij}) \quad (i, j)\text{-cofactor of } \mathbf{A}$$

$$\det(\mathbf{A}) = a_{i1}A_{i1} + a_{i2}A_{i2} + \dots + a_{in}A_{in}$$

cofactor expansion along row i

$$\det(\mathbf{A}) = a_{1j}A_{1j} + a_{2j}A_{2j} + \dots + a_{nj}A_{nj}$$

cofactor expansion along column j

Finding determinant

$$\mathbf{A} = \begin{pmatrix} 1 & 1 & 0 & 1 \\ 0 & 2 & 0 & 1 \\ 1 & 1 & 2 & 3 \\ 0 & 2 & 0 & 2 \end{pmatrix}$$

cofactor expansion along column 3

$$\det(\mathbf{A}) = 2 \begin{vmatrix} 1 & 1 & 1 \\ 0 & 2 & 1 \\ 0 & 2 & 2 \end{vmatrix} = 2 \times 1 \begin{vmatrix} 2 & 1 \\ 2 & 2 \end{vmatrix} = 2 \times 1 (2 \times 2 - 2 \times 1) = 4$$

cofactor expansion along column 1