

An efficient algorithm for finding the general solution of a matrix equation

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July 15, 2025

1 Introduction & Motivation

Consider the following problem.

Let $T : \mathbb{R}^3 \rightarrow \mathbb{R}^2$ be the linear transformation such that

$$T \left(\begin{pmatrix} x \\ y \\ z \end{pmatrix} \right) = \begin{pmatrix} x - y + z \\ 2x - y - z \end{pmatrix} \text{ for all } \begin{pmatrix} x \\ y \\ z \end{pmatrix} \in \mathbb{R}^3$$

Find 2 different linear transformations S_1 and S_2 such that $(T \circ S_1)$ and $(T \circ S_2)$ are both the identity operator on \mathbb{R}^2 .

To solve the problem, we first deduce that the standard matrix \mathbf{A} of T is $\begin{pmatrix} 1 & -1 & 1 \\ 2 & -1 & -1 \end{pmatrix}$.

We then try to find distinct matrices $\mathbf{B}_1, \mathbf{B}_2$ such that $\mathbf{A}\mathbf{B}_1 = \mathbf{A}\mathbf{B}_2 = \mathbf{I}$. To do so, we can find the general solution to the matrix equation $\mathbf{A}\mathbf{X} = \mathbf{I}$.

The most straightforward way to do this would be to assign each entry in \mathbf{X} to an unknown variable, expand the matrix $\mathbf{A}\mathbf{X}$, compare the entries of $\mathbf{A}\mathbf{X}$ to those of \mathbf{B} , and perform Gaussian Elimination on the resulting linear system. However, this method is computationally inefficient, especially for larger matrices, as the resulting linear system would have $m \cdot n$ equations and $p \cdot n$ variables, so performing Gaussian Elimination would require a time complexity of $O(mp^2n^3)$. The following describes a more computationally efficient way to obtain a general solution, without requiring any advanced linear algebra concepts.

2 Theory of the algorithm

Theorem 1 Let \mathbf{A} and \mathbf{B} be $m \times p$ and $m \times n$ matrices respectively. Let $(\mathbf{A}_0 \mid \mathbf{B}_0)$ be the reduced row-echelon form of the augmented matrix $(\mathbf{A} \mid \mathbf{B})$.

1. The matrix equation $\mathbf{AX} = \mathbf{B}$ is inconsistent if and only if $(\mathbf{A}_0 \mid \mathbf{B}_0)$ has a pivot entry on the right-hand side.
2. If $\mathbf{AX} = \mathbf{B}$ is consistent and every column on the left-hand side of $(\mathbf{A}_0 \mid \mathbf{B}_0)$ is a pivot column, then $\mathbf{AX} = \mathbf{B}$ has unique solution \mathbf{X}_0 , where \mathbf{X}_0 is the matrix obtained by taking the first n rows of \mathbf{B}_0 .
3. If $\mathbf{AX} = \mathbf{B}$ is consistent and there is a non-pivot column on the left-hand side of $(\mathbf{A}_0 \mid \mathbf{B}_0)$, then the nullspace of \mathbf{A}_0 is not the zero space. Let $\{\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_k\}$ be a basis for the nullspace of \mathbf{A}_0 . Let \mathbf{X}_0 be the $n \times p$ matrix such that for $i = 1, 2, \dots, n$, if the i -th column of \mathbf{A}_0 is the j -th pivot column, then the i -th row of \mathbf{X}_0 is the j -th row of \mathbf{B}_0 , and if the i -th column of \mathbf{A}_0 is not a pivot column, then the i -th row of \mathbf{X}_0 is $\mathbf{0}$. Then $\mathbf{AX} = \mathbf{B}$ has solution set

$$\{\mathbf{X}_0 + (\mathbf{v}_1 \quad \mathbf{v}_2 \quad \dots \quad \mathbf{v}_k) \mathbf{T} \mid \mathbf{T} \text{ is a } k \times n \text{ matrix.}\}$$

Before proving the theorem, we need to establish some simple lemmas. Notice that these are extremely similar to corresponding theorems for systems of linear equations.

Lemma 1 If $(\mathbf{A}_0 \mid \mathbf{B}_0)$ is the reduced row-echelon form of the augmented matrix $(\mathbf{A} \mid \mathbf{B})$, then the matrix equations $\mathbf{AX} = \mathbf{B}$ and $\mathbf{A}_0\mathbf{X} = \mathbf{B}_0$ have the same solution set.

Proof Since $(\mathbf{A}_0 \mid \mathbf{B}_0)$ is the reduced row-echelon form of $(\mathbf{A} \mid \mathbf{B})$, $(\mathbf{A} \mid \mathbf{B})$ and $(\mathbf{A}_0 \mid \mathbf{B}_0)$ are row equivalent. Hence, there exist elementary matrices $\mathbf{E}_1, \mathbf{E}_2, \dots, \mathbf{E}_n$ such that $(\mathbf{A}_0 \mid \mathbf{B}_0) = \mathbf{E}_n \dots \mathbf{E}_2 \mathbf{E}_1 (\mathbf{A} \mid \mathbf{B})$. Let $\mathbf{E} = \mathbf{E}_n \dots \mathbf{E}_2 \mathbf{E}_1$. Then $(\mathbf{A}_0 \mid \mathbf{B}_0) = \mathbf{E}(\mathbf{A}_0 \mid \mathbf{B}_0) = (\mathbf{EA}_0 \mid \mathbf{EB})$, which implies $\mathbf{A}_0 = \mathbf{EA}$ and $\mathbf{B}_0 = \mathbf{EB}$.

Suppose \mathbf{X}_0 is a solution to $\mathbf{AX} = \mathbf{B}$. Then $\mathbf{A}_0\mathbf{X}_0 = \mathbf{EAX}_0 = \mathbf{EB} = \mathbf{B}_0$. Hence \mathbf{X}_0 is also a solution to $\mathbf{A}_0\mathbf{X} = \mathbf{B}_0$.

Suppose \mathbf{X}_0 is a solution to $\mathbf{A}_0\mathbf{X} = \mathbf{B}_0$. Since \mathbf{E} is a product of elementary matrices, \mathbf{E} is invertible. Hence $\mathbf{AX}_0 = \mathbf{E}^{-1}\mathbf{EAX}_0 = \mathbf{E}^{-1}\mathbf{A}_0\mathbf{X}_0 = \mathbf{E}^{-1}\mathbf{B}_0 = \mathbf{E}^{-1}\mathbf{EB} = \mathbf{B}$. Hence \mathbf{X}_0 is also a solution to $\mathbf{AX} = \mathbf{B}$.

Hence the matrix equations $\mathbf{AX} = \mathbf{B}$ and $\mathbf{A}_0\mathbf{X} = \mathbf{B}_0$ have the same solution set.

Lemma 2 If \mathbf{X}_0 is a particular solution to the matrix equation $\mathbf{AX} = \mathbf{B}$, and S is the solution set of the matrix equation $\mathbf{AX} = \mathbf{0}$, then the solution set of $\mathbf{AX} = \mathbf{B}$ is $\{\mathbf{X}_0 + \mathbf{Y} \mid \mathbf{Y} \in S\}$.

Proof Let \mathbf{X}_1 be a solution of $\mathbf{AX} = \mathbf{B}$. Then $\mathbf{AX}_1 = \mathbf{B}$, hence $\mathbf{A}(\mathbf{X}_1 - \mathbf{X}_0) = \mathbf{AX}_1 - \mathbf{AX}_0 = \mathbf{0} - \mathbf{0} = \mathbf{0}$. Then $\mathbf{X}_1 = \mathbf{X}_0 + (\mathbf{X}_1 - \mathbf{X}_0)$, where $\mathbf{A}(\mathbf{X}_1 - \mathbf{X}_0) \in S$, hence $\mathbf{X}_1 \in \{\mathbf{X}_0 + \mathbf{Y} \mid \mathbf{Y} \in S\}$. Let $\mathbf{X}_2 \in \{\mathbf{X}_0 + \mathbf{Y} \mid \mathbf{Y} \in S\}$. Then $\mathbf{X}_2 = \mathbf{X}_0 + \mathbf{Y}_0$ for some $\mathbf{Y}_0 \in S$. Hence $\mathbf{AX}_2 = \mathbf{A}(\mathbf{X}_0 + \mathbf{Y}_0) = \mathbf{AX}_0 + \mathbf{AY}_0 = \mathbf{B} + \mathbf{0} = \mathbf{B}$. Hence \mathbf{X}_2 is a solution of $\mathbf{AX} = \mathbf{B}$.

Proof of Theorem 1.1 (First Part) Here, we prove that if $(\mathbf{A}_0 \mid \mathbf{B}_0)$ has a pivot entry on the right-hand side, then the matrix equation $\mathbf{AX} = \mathbf{B}$ is inconsistent. Suppose for a contradiction that $(\mathbf{A}_0 \mid \mathbf{B}_0)$ has a pivot entry on the right-hand side, but \mathbf{X}_0 is a solution to the matrix equation $\mathbf{AX} = \mathbf{B}$. By Lemma 1, \mathbf{X}_0 is a solution to $\mathbf{A}_0\mathbf{X} = \mathbf{B}_0$, i.e. $\mathbf{A}_0\mathbf{X}_0 = \mathbf{B}_0$. Let the (i, j) -entry of \mathbf{B}_0 be the pivot entry. Then the (i, j) -entry of \mathbf{B}_0 is the leading entry of the i -th row of $(\mathbf{A}_0 \mid \mathbf{B}_0)$. Hence, the i -th row of \mathbf{A}_0 is a zero row, i.e. $[\mathbf{A}_0]_{ik} = 0$ for $k = 1, 2, \dots, p$. Then by the formula of matrix multiplication, we have

$$[\mathbf{B}_0]_{ij} = \sum_{k=1}^p [\mathbf{A}_0]_{ik} [\mathbf{X}_0]_{kj} = \sum_{k=1}^p 0 \cdot [\mathbf{X}_0]_{kj} = 0$$

This contradicts the fact that $[\mathbf{B}_0]_{ij}$ is a pivot entry. Hence we conclude that if $(\mathbf{A}_0 \mid \mathbf{B}_0)$ has a pivot entry on the right-hand side, then the matrix equation $\mathbf{AX} = \mathbf{B}$ does not have a solution.

To show the converse of this statement, that if $(\mathbf{A}_0 \mid \mathbf{B}_0)$ does not have a pivot entry on the right-hand side, then the matrix equation $\mathbf{AX} = \mathbf{B}$ is consistent, we will need to establish the results of Theorem 1.2 and 1.3 first.

Proof of Theorem 1.2 Suppose $\mathbf{AX} = \mathbf{B}$ is consistent and every column on the left-hand side of $(\mathbf{A}_0 \mid \mathbf{B}_0)$ is a pivot column. Since $(\mathbf{A}_0 \mid \mathbf{B}_0)$ is in reduced row-echelon form, this implies that \mathbf{A}_0 is in the form $\begin{pmatrix} \mathbf{I} \\ \mathbf{0} \end{pmatrix}$. By the contrapositive of Theorem 1.1 (First Part), since $\mathbf{AX} = \mathbf{B}$ is consistent, $(\mathbf{A}_0 \mid \mathbf{B}_0)$ does not have a pivot entry on the right-hand side. Hence \mathbf{B}_0 is of the form $\begin{pmatrix} \mathbf{X}_0 \\ \mathbf{0} \end{pmatrix}$, where \mathbf{X}_0 is an $n \times n$ matrix. Hence $\mathbf{A}_0\mathbf{X}_0 = \begin{pmatrix} \mathbf{I} \\ \mathbf{0} \end{pmatrix} \mathbf{X}_0 = \begin{pmatrix} \mathbf{IX}_0 \\ \mathbf{0X}_0 \end{pmatrix} = \begin{pmatrix} \mathbf{X}_0 \\ \mathbf{0} \end{pmatrix} = \mathbf{B}_0$. Hence \mathbf{X}_0 is a solution to $\mathbf{A}_0\mathbf{X} = \mathbf{B}_0$.

Let \mathbf{X}_1 be a solution to $\mathbf{A}_0\mathbf{X} = \mathbf{0}$. Then $\mathbf{0} = \mathbf{A}_0\mathbf{X}_1 = \begin{pmatrix} \mathbf{I} \\ \mathbf{0} \end{pmatrix} \mathbf{X}_1 = \begin{pmatrix} \mathbf{IX}_1 \\ \mathbf{0X}_1 \end{pmatrix} = \begin{pmatrix} \mathbf{X}_1 \\ \mathbf{0} \end{pmatrix}$. Hence $\mathbf{X}_1 = \mathbf{0}$. Hence $\mathbf{A}_0\mathbf{X} = \mathbf{0}$ only has the zero solution. By Lemma 2, every solution of $\mathbf{A}_0\mathbf{X} = \mathbf{B}_0$ is of the form $\mathbf{X}_0 + \mathbf{Y}$, where \mathbf{Y} is a solution of $\mathbf{A}_0\mathbf{X} = \mathbf{0}$. Hence \mathbf{X}_0 is the unique solution to $\mathbf{A}_0\mathbf{X} = \mathbf{B}_0$. By Lemma 1, \mathbf{X}_0 is the unique solution to $\mathbf{AX} = \mathbf{B}$,

Proof of Theorem 1.3 Suppose $\mathbf{A}\mathbf{X} = \mathbf{B}$ is consistent and there is a non-pivot column on the left-hand side of $(\mathbf{A}_0 \mid \mathbf{B}_0)$.

First, we find a matrix \mathbf{X}_0 and show that it is a particular solution of $\mathbf{A}_0\mathbf{X} = \mathbf{B}_0$. Let k be the number of pivot columns of \mathbf{A}_0 . Then \mathbf{A}_0 has $n - k$ zero rows. By the contrapositive of Theorem 1.1 (First Part), since $\mathbf{A}\mathbf{X} = \mathbf{B}$ is consistent, $(\mathbf{A}_0 \mid \mathbf{B}_0)$ does not have a pivot entry on the right-hand side. Hence \mathbf{B}_0 must also have $n - k$

zero rows. Let $\mathbf{A}_0 = (\mathbf{a}_1 \ \mathbf{a}_2 \ \dots \ \mathbf{a}_p)$, $\mathbf{B}_0 = \begin{pmatrix} \mathbf{b}_1 \\ \mathbf{b}_2 \\ \vdots \\ \mathbf{b}_k \\ \mathbf{0} \end{pmatrix}$, where $\mathbf{a}_1, \mathbf{a}_2, \dots, \mathbf{a}_p$ are column vectors, $\mathbf{b}_1, \mathbf{b}_2, \dots, \mathbf{b}_k$ are row vectors and $\mathbf{0}$ is a $(n - k) \times m$ zero matrix. Define a $p \times n$

matrix $\mathbf{X}_0 = \begin{pmatrix} x_1 \\ x_2 \\ \vdots \\ x_p \end{pmatrix}$ such that, for $i = 1, 2, \dots, p$,

$$\mathbf{x}_i = \begin{cases} \mathbf{b}_j & \text{if } \mathbf{a}_i \text{ is the } j\text{-th pivot column of } \mathbf{A}_0 \\ \mathbf{0} & \text{if } \mathbf{a}_i \text{ is not a pivot column of } \mathbf{A}_0 \end{cases}$$

Note that since $(\mathbf{A}_0 \mid \mathbf{B}_0)$ is in reduced row-echelon form, the j -th pivot column of \mathbf{A}_0 is \mathbf{e}_j . Hence, for $i = 1, 2, \dots, n$, if \mathbf{a}_i is the j -th pivot column of \mathbf{A}_0 , then $\mathbf{a}_i\mathbf{x}_i = \mathbf{e}_j\mathbf{b}_j$, and if \mathbf{a}_i is not a pivot column of \mathbf{A}_0 , then $\mathbf{a}_i\mathbf{x}_i = \mathbf{a}_i\mathbf{0} = \mathbf{0}$. Hence, we have

$$\begin{aligned} \mathbf{A}_0\mathbf{X}_0 &= (\mathbf{a}_1 \ \mathbf{a}_2 \ \dots \ \mathbf{a}_p) \begin{pmatrix} x_1 \\ x_2 \\ \vdots \\ x_p \end{pmatrix} \\ &= \mathbf{a}_1x_1 + \mathbf{a}_2x_2 + \dots + \mathbf{a}_px_p \\ &= \mathbf{e}_1x_1 + \mathbf{e}_2x_2 + \dots + \mathbf{e}_kx_k \\ &= \begin{pmatrix} \mathbf{b}_1 \\ \mathbf{b}_2 \\ \vdots \\ \mathbf{b}_k \\ \mathbf{0} \end{pmatrix} \\ &= \mathbf{B}_0 \end{aligned}$$

Hence \mathbf{X}_0 is a solution to $\mathbf{A}_0\mathbf{X} = \mathbf{B}_0$.

Next, let $\{\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_k\}$ be a basis for the nullspace of \mathbf{A}_0 , and let $\mathbf{V} = (\mathbf{v}_1 \ \mathbf{v}_2 \ \dots \ \mathbf{v}_k)$. We show that $\{\mathbf{V}\mathbf{T} \mid \mathbf{T} \text{ is a } k \times n \text{ matrix.}\}$ is the solution set of $\mathbf{A}_0\mathbf{X} = \mathbf{0}$. If $\mathbf{X}_0 = \mathbf{V}\mathbf{T}$

for some $k \times n$ matrix T , then we have

$$\begin{aligned}
A_0 X_0 &= A_0 V T \\
&= A_0 (v_1 \ v_2 \ \dots \ v_k) T \\
&= (A_0 v_1 \ A_0 v_2 \ \dots \ A_0 v_k) T \\
&= (0 \ 0 \ \dots \ 0) T \\
&= 0
\end{aligned}$$

Hence X_0 is a solution of $A_0 X = 0$.

On the other hand, suppose X_0 is a solution of $A_0 X = 0$. Let $X_0 = (x_1 \ x_2 \ \dots \ x_p)$, where x_1, x_2, \dots, x_p are column vectors. Then we have

$$\begin{aligned}
0 &= A_0 X_0 \\
&= A_0 (x_1 \ x_2 \ \dots \ x_p) \\
&= (A_0 x_1 \ A_0 x_2 \ \dots \ A_0 x_p)
\end{aligned}$$

Hence, for $k = 1, 2, \dots, p$, $A_0 x_k = 0$, hence x_k is in the nullspace of A_0 . Hence $x_k \in \text{span}\{v_1, v_2, \dots, v_k\}$, so x_k is in the column space of V . Hence there exists t_k such that $x_k = V t_k$. Hence,

$$\begin{aligned}
X_0 &= (x_1 \ x_2 \ \dots \ x_p) \\
&= (V t_1 \ V t_2 \ \dots \ V t_p) \\
&= V (x_1 \ x_2 \ \dots \ x_p)
\end{aligned}$$

Hence $X_0 \in \{V T \mid T \text{ is a } k \times n \text{ matrix.}\}$.

Hence, we have shown that $\{V T \mid T \text{ is a } k \times n \text{ matrix.}\}$ is the solution set of $A_0 X = 0$.

By Lemma 2, we conclude that $A_0 X = B_0$ has solution set

$$\{X_0 + V T \mid T \text{ is a } k \times n \text{ matrix.}\}$$

By Lemma 1, this is also the solution set of $A X = B$.

Proof of Theorem 1.1 (Second Part) We now prove that if $(A_0 \mid B_0)$ does not have a pivot entry on the right-hand side, then the matrix equation $A X = B$ is consistent. If every column of $(A_0 \mid B_0)$ is a pivot column, then Theorem 1.2 shows that $A X = B$ is consistent. On the other hand, if $(A_0 \mid B_0)$ has a non-pivot column, then Theorem 1.3 shows that $A X = B$ is consistent.

3 Algorithmic Implementation

The algorithm can be implemented via the following Python code. The algorithm uses a custom Matrix class which is found in the Python file linalg.py.

```
def solve_matrix_equation(A, B):
    m, p, n = A.rows, A.cols, B.cols

    aug = A | B
    aug.rref()

    # if (A0 | B0) has a pivot entry on the RHS,
    # the matrix equation is inconsistent
    pivots = aug.get_pivots()
    for col in pivots:
        if col >= p:
            return ("Inconsistent", None)

    # check for non-pivot column in the LHS
    has_non_pivot = False
    for i in range(p):
        if i not in pivots:
            has_non_pivot = True

    # create the matrices A0, B0
    A0 = aug.slice(0, m, 0, p)
    B0 = aug.slice(0, m, p, p + n)

    # if every column on the LHS is a pivot column,
    # then the matrix equation has a unique solution
    if not has_non_pivot:
        return ("Unique Solution", B0.slice(0, p, 0, n))

    # if the LHS has a non pivot column,
    # then the matrix has infinitely many solutions
    pivot_indices = A0.get_pivot_indices()
    X0 = Matrix.from_formula(n, p,
        lambda i, j: 0 if pivot_indices[i] == -1 else B0[pivot_indices[i], j])
    V = A0.null()

    return ("Infinitely Many Solutions", X0, V)
```

4 Time Complexity Analysis

By performing Gaussian Elimination on the $m \times (n + p)$ augmented matrix $(\mathbf{A}_0 \mid \mathbf{B}_0)$, instead of an entirely different linear system, we reduce the time complexity of finding the general solution from $O(mp^2n^3)$, down to $O(m^2(p + n))$, which is faster by several orders of magnitude, especially for larger matrices.