

Applied Linear Algebra in Data Analysis

Matrix Inverses

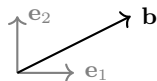
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Representation of vectors in a basis

- Consider the vector space \mathbb{R}^n with basis $\{\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_n\}$. Any vector in $\mathbf{b} \in \mathbb{R}^n$ can be represented as a linear combination of vectors \mathbf{v}_i ,

$$\mathbf{b} = \sum_{i=1}^n \mathbf{v}_i \mathbf{a}_i = \mathbf{V} \mathbf{a}; \quad \mathbf{a} \in \mathbb{R}^n, \quad \mathbf{V} = [\mathbf{v}_1 \quad \mathbf{v}_2 \quad \dots \quad \mathbf{v}_n] \in \mathbb{R}^{n \times n}$$



$\{\mathbf{v}_1, \mathbf{v}_2\}$, $\{\mathbf{u}_1, \mathbf{u}_2\}$ and $\{\mathbf{e}_1, \mathbf{e}_2\}$ are valid basis for \mathbb{R}^2 , and the presentation for \mathbf{b} in each one of them is different.

Matrix Inverse

- Consider the equation $\mathbf{Ax} = \mathbf{y}$, where $\mathbf{A} \in \mathbb{R}^{n \times n}$ and $\mathbf{x}, \mathbf{y} \in \mathbb{R}^n$.
- Let us assume \mathbf{A} is non-singular \implies columns of \mathbf{A} represent a basis for \mathbb{R}^n .
- What does \mathbf{x} represent? It is the representation of \mathbf{y} in the basis consisting of the columns of \mathbf{A} .

$$\mathbf{y} = \mathbf{Ax} = \begin{bmatrix} \mathbf{a}_1 & \mathbf{a}_2 & \dots & \mathbf{a}_n \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix} = \sum_{i=1}^n \mathbf{a}_i x_i$$

$$\implies \mathbf{x} = \mathbf{A}^{-1}\mathbf{y} = \begin{bmatrix} \tilde{\mathbf{b}}_1^\top \\ \tilde{\mathbf{b}}_2^\top \\ \vdots \\ \tilde{\mathbf{b}}_n^\top \end{bmatrix} \mathbf{y} = \begin{bmatrix} \tilde{\mathbf{b}}_1^\top \mathbf{y} \\ \tilde{\mathbf{b}}_2^\top \mathbf{y} \\ \vdots \\ \tilde{\mathbf{b}}_n^\top \mathbf{y} \end{bmatrix}$$

Matrix Inverse

- \mathbf{A}^{-1} is a matrix that allows change of basis to the columns of \mathbf{A} from the standard basis!

Left Inverse

- ▶ Consider a rectangular matrix $\mathbf{A} \in \mathbb{R}^{m \times n}$. There exists no inverse \mathbf{A}^{-1} for this matrix.

- ▶ But, there exist two matrices $\mathbf{B}, \mathbf{C} \in \mathbb{R}^{n \times m}$, such that,

$$\mathbf{CA} = \mathbf{I}_n \quad \text{or} \quad \mathbf{AB} = \mathbf{I}_m$$

- ▶ Both cannot be true for a rectangular matrix, only one can be true when the matrix is full rank.
- ▶ A rectangular matrix can only have either a left or a right inverse.

Right Inverse

- ▶ For $\mathbf{A} \in \mathbb{R}^{m \times n}$, $n > m$ with full rank, $\mathbf{A}\mathbf{B} = \mathbf{I}_m \longrightarrow \mathbf{B}$ is the right inverse.
- ▶ Right inverse of \mathbf{A} exists only if the rows of \mathbf{A} are independent, i.e. $\text{rank}(\mathbf{A}) = m \longrightarrow \mathbf{A}^\top \mathbf{x} = \mathbf{0} \implies \mathbf{x} = \mathbf{0}$
- ▶ $\mathbf{A}\mathbf{x} = \mathbf{b}$ can be solved for any \mathbf{b} . $\mathbf{x} = \mathbf{B}\mathbf{b} \implies \mathbf{A}(\mathbf{B}\mathbf{b}) = \mathbf{b}$.
- ▶ There are an infinite number of \mathbf{B} s \implies an infinite number of solutions \mathbf{x} .

Pseudo Inverse

- Consider a tall matrix $\mathbf{A} \in \mathbb{R}^{m \times n}$ with independent columns. It turns out the Gram matrix $\mathbf{A}^\top \mathbf{A} \in \mathbb{R}^{n \times n}$ is invertible. If that is the case then,

$$\left(\mathbf{A}^\top \mathbf{A}\right)^{-1} \mathbf{A}^\top \mathbf{A} = \mathbf{I}_n; \quad \left(\mathbf{A}^\top \mathbf{A}\right)^{-1} \mathbf{A}^\top \text{ is a left inverse.}$$

- $\mathbf{A}^\dagger = \left(\mathbf{A}^\top \mathbf{A}\right)^{-1} \mathbf{A}^\top$ is called the *pseudo inverse* or the *Moore-Penrose inverse*.
- For the case of a fat, wide matrix, we have $\mathbf{A}^\dagger = \mathbf{A}^\top \left(\mathbf{A} \mathbf{A}^\top\right)^{-1}$.
- When \mathbf{A} is square and invertible, $\mathbf{A}^\dagger = \mathbf{A}^{-1}$.

Matrix Inverse and Pseudo Inverse through QR factorization

- Consider an invertible, square matrix $\mathbf{A} \in \mathbb{R}^{n \times n}$.

$$\mathbf{A} = \mathbf{QR} \implies \mathbf{A}^{-1} = (\mathbf{QR})^{-1} = \mathbf{R}^{-1}\mathbf{Q}^{-1} = \mathbf{R}^{-1}\mathbf{Q}^\top$$

where, $\mathbf{R}, \mathbf{Q} \in \mathbb{R}^{n \times n}$. \mathbf{R} is upper triangular, and \mathbf{Q} is an orthogonal matrix.

- In the case of a left invertible rectangular matrix $\mathbf{A} \in \mathbb{R}^{m \times n}$, we can factorize $\mathbf{A} = \mathbf{QR}$, with $\mathbf{Q} \in \mathbb{R}^{m \times n}$ and $\mathbf{R} \in \mathbb{R}^{n \times n}$.

$$\mathbf{A}^\dagger = (\mathbf{A}^\top \mathbf{A})^{-1} \mathbf{A}^\top = (\mathbf{R}^\top \mathbf{Q}^\top \mathbf{Q} \mathbf{R})^{-1} \mathbf{R}^\top \mathbf{Q}^\top = (\mathbf{R}^\top \mathbf{R})^{-1} \mathbf{R}^\top \mathbf{Q}^\top = \mathbf{R}^{-1} \mathbf{Q}^\top$$

Matrix Inverse and Pseudo Inverse through QR factorization

- For a right invertible wide, fat matrix, we can find out the pseudo-inverse of \mathbf{A}^\top , and then take the transpose of the pseudo-inverse.

$$\mathbf{A}\mathbf{A}^\dagger = \mathbf{I} \implies \left(\mathbf{A}^\dagger\right)^\top \mathbf{A}^\top = \left(\mathbf{A}^\top\right)^\dagger \mathbf{A}^\top = \mathbf{I}$$

$$\mathbf{A}^\top = \mathbf{Q}\mathbf{R} \implies \left(\mathbf{A}^\top\right)^\dagger = \mathbf{R}^{-1}\mathbf{Q}^\top = \left(\mathbf{A}^\dagger\right)^\top \implies \mathbf{A}^\dagger = \mathbf{Q}\mathbf{R}^{-T}$$

What about when \mathbf{A} is not full rank?

- There is no left or right inverse for $\mathbf{A} \in \mathbb{R}^{m \times n}$, when $\text{rank}(\mathbf{A}) = r < \min(m, n)$.

$$\nexists \mathbf{B} \in \mathbb{R}^{n \times m}, \text{ s.t. } \mathbf{BA} = \mathbf{I}_n \text{ or } \mathbf{AB} = \mathbf{I}_m$$

- **A is tall:** First r columns of \mathbf{A} are linear independent, then $\exists \mathbf{B} \in \mathbb{R}^{n \times m}, \text{ s.t.}$

$$\mathbf{BA} = \begin{bmatrix} \mathbf{I}_r & \mathbf{0} \\ \mathbf{0} & \mathbf{0} \end{bmatrix}$$

- **A is fat:** First r rows of \mathbf{A} are linear independent, then $\exists \mathbf{B} \in \mathbb{R}^{n \times m}, \text{ s.t.}$

$$\mathbf{AB} = \begin{bmatrix} \mathbf{I}_r & \mathbf{0} \\ \mathbf{0} & \mathbf{0} \end{bmatrix}$$

What about when \mathbf{A} is not full rank?

- What if we have a linear system of equations with a non-full rank matrix $\mathbf{A} \in \mathbb{R}^{m \times n}$?

$$\mathbf{Ax} = \mathbf{b}$$

- $\mathbf{b} \in \mathcal{C}(\mathbf{A}) \implies$ There are infinitely many solutions to the above equation.
- $\mathbf{b} \notin \mathcal{C}(\mathbf{A}) \implies$ There is no solution to the above equation. But there are infinitely many solutions $\hat{\mathbf{x}}$ that minimize $\|\mathbf{b} - \mathbf{A}\hat{\mathbf{x}}\|_2$.
- One approach to solve the case where $\mathbf{b} \notin \mathcal{C}(\mathbf{A})$ is to formulate the problem as a regularized least squares problem,

$$\hat{\mathbf{x}} = \arg \min \|\mathbf{Ax} - \mathbf{b}\|_2^2 + \lambda \|\mathbf{x}\|_2^2$$