

Week 4 Thursday.

Recall from last time:

$$(A \cdot B)_{ij} = \sum_k A_{ik} \cdot B_{kj} = \begin{pmatrix} A_{i1} \\ A_{i2} \\ \vdots \\ A_{in} \end{pmatrix} \cdot \begin{pmatrix} B_{1j} \\ B_{2j} \\ \vdots \\ B_{nj} \end{pmatrix}$$

$$A \cdot B = A \cdot C \quad \text{then} \quad \stackrel{x}{\Rightarrow} B = C$$

if $a \cdot b = a \cdot c$ for $a, b, c \in \mathbb{R}$. then. again we do not know $b = c$, but if $a \neq 0$ then multiply by $\frac{1}{a} = a^{-1}$ on both sides. $\Rightarrow b = c$.

For matrix, we also give an analogous condition for cancellation to hold, that is, invertible.

Def. Given $A \in M_{n \times n}$. if $A \cdot B = B \cdot A = I$. then.

B is called A^{-1} and we say A is invertible.

Q1: Is inverse unique?

If B_1, B_2 are both inverses of A .

$$B_1 \cdot A = A \cdot B_1 = I$$

$$B_2 \cdot A = A \cdot B_2 = I$$

$$A \cdot (B_1 - B_2) = 0 \Rightarrow B_1 \cdot A \cdot (B_1 - B_2) = 0 \Rightarrow B_1 - B_2 = 0$$

Property

① Yes! The inverse is unique.

②: If A and B are both invertible, then.

$A \cdot B$ is also invertible.

$$\left. \begin{aligned} (A \cdot B) \cdot (B^{-1} \cdot A^{-1}) &= I \\ (B^{-1} \cdot A^{-1}) \cdot (A \cdot B) &= I \end{aligned} \right\} \Rightarrow (A \cdot B)^{-1} = B^{-1} \cdot A^{-1}$$

$$\textcircled{3} \quad (A^{-1})^{-1} = A$$

$$A \cdot A^{-1} = I$$

$$A^{-1} \cdot A = I.$$

Recall matrix multiplication gives the matrix for composition of linear transformations. say if

$$T: \mathbb{R}^n \longrightarrow \mathbb{R}^n$$

is linear with standard matrix A .

then A is invertible if and only if T is injective and surjective.

$$\exists B \text{ s.t. } B \cdot A = A \cdot B = I$$

$$\Leftrightarrow \exists S: \mathbb{R}^n \rightarrow \mathbb{R}^n \text{ s.t. } S \circ T = T \circ S = \text{id}.$$

$$\Leftrightarrow S = T^{-1} \text{ as a map.}$$

So this provide us with a way to check whether A is invertible.

eg. $A = \begin{pmatrix} 1 & 2 \\ 3 & 4 \end{pmatrix}$ To check A is injective or not.
we solve the linear system.

$$A \cdot \vec{x} = \vec{0} \quad \left(\begin{array}{cc|c} 1 & 2 & 0 \\ 3 & 4 & 0 \end{array} \right) \rightarrow \left(\begin{array}{cc|c} \boxed{1} & 2 & 0 \\ 0 & \boxed{-2} & 0 \end{array} \right)$$

no free variable, so A is invertible.

To check surjective: for any $\vec{y} \in \mathbb{R}^2$

$$A \cdot \vec{x} = \vec{y} \quad \left(\begin{array}{cc|c} 1 & 2 & y_1 \\ 3 & 4 & y_2 \end{array} \right) \rightarrow \left(\begin{array}{cc|c} \boxed{1} & 2 & * \\ 0 & \boxed{-2} & * \end{array} \right)$$

Q: Is it possible to find $A: \mathbb{R}^n \rightarrow \mathbb{R}^n$ s.t A is injective but not surjective?

Thm. If $T: \mathbb{R}^n \rightarrow \mathbb{R}^n$ is linear then T is injective

$\Leftrightarrow T$ is surjective.

Pf: The matrix for T , call it by A . the echelon form for A has no free variables. implies that. it looks like.

$$\left(\begin{array}{cccc|c} \boxed{0} & & & & \\ & \boxed{0} & & & \\ & & \boxed{0} & & \\ & & & \boxed{0} & \\ & & & & \boxed{0} \end{array} \right)$$

So there are no [?] pivot for the last column. This shows

$\text{inj} \Rightarrow \text{surj}$.

$\text{surj} \Rightarrow \text{inj}$: In order for $A \cdot \vec{x} = \vec{y}$ to be consistent, we need the last column free of pivot. Since \vec{y} is arbitrary,

we must have $\boxed{1}$ being a pivot. so the echelon

form must look like above.

□.

$$\mathbb{R}^2 \rightarrow \mathbb{R}^3$$

$$3 \begin{pmatrix} 2 \\ \vdots \end{pmatrix}$$

Cannot be surjective

$$\mathbb{R}^3 \rightarrow \mathbb{R}^2$$

$$2 \begin{pmatrix} \square & \vdots & \square \end{pmatrix}$$

Cannot be injective.

In linear system perspective:

Application for A^{-1} :

$$A \cdot \vec{x} = \vec{b}$$

if A is invertible and A^{-1} is the inverse.

then multiply A^{-1} on both sides.

$$A^{-1} \cdot A \cdot \vec{x} = A^{-1} \cdot \vec{b}$$

$$\Rightarrow \vec{x} = A^{-1} \cdot \vec{b}$$

Computation for A^{-1} :

$$\begin{pmatrix} a & 0 \\ 0 & b \end{pmatrix}^{-1} = \begin{pmatrix} a^{-1} & 0 \\ 0 & b^{-1} \end{pmatrix}$$

$$\begin{pmatrix} 1 & 1 \\ 1 & 1 \end{pmatrix}^{-1} \neq \begin{pmatrix} 1^{-1} & 1^{-1} \\ 1^{-1} & 1^{-1} \end{pmatrix}$$

$$\begin{pmatrix} a & 0 \\ 0 & b \end{pmatrix} \cdot \begin{pmatrix} a^{-1} & 0 \\ 0 & b^{-1} \end{pmatrix} = I.$$

$$\begin{pmatrix} 1 & 1 \\ 1 & 1 \end{pmatrix} \cdot \begin{pmatrix} 1 & 1 \\ 1 & 1 \end{pmatrix} = \begin{pmatrix} 2 & 2 \\ 2 & 2 \end{pmatrix}$$

$$\begin{pmatrix} a^{-1} & 0 \\ 0 & b^{-1} \end{pmatrix} \cdot \begin{pmatrix} a & 0 \\ 0 & b \end{pmatrix} = I.$$

One way suggested:

$$A: \overset{x}{\mathbb{R}^n} \rightarrow \overset{y}{\mathbb{R}^n}$$

Determine the preimage of $\vec{e}_i = \overset{\kappa(A^{-1})}{\begin{pmatrix} 0 \\ \vdots \\ 1 \\ \vdots \\ 0 \end{pmatrix}} \leftarrow i\text{th}$ under the map A . that is equivalent to solving $A \cdot \vec{x} = \vec{e}_i$.

suppose the solution is \vec{x}_i then

$$A^{-1} = \begin{pmatrix} \downarrow & \downarrow & \dots & \downarrow \\ x_1 & x_2 & & x_n \end{pmatrix}$$

(Another way later we will see determinant).

Row operation for matrix is equivalent to certain matrix multiplication.

$$\text{eg. } A = \begin{pmatrix} \xrightarrow{r_1} \\ \xrightarrow{r_2} \\ \vdots \\ \xrightarrow{r_k} \end{pmatrix} \quad \tilde{A} = \begin{pmatrix} \xrightarrow{r_1} \\ \xrightarrow{r_2 + \lambda \cdot r_1} \\ \vdots \\ \xrightarrow{r_k} \end{pmatrix}$$

$$\begin{pmatrix} 1 & & 0 \\ \lambda & 1 & \\ 0 & & 1 \end{pmatrix} \begin{pmatrix} \xrightarrow{r_1} \\ \xrightarrow{r_2} \\ \vdots \\ \xrightarrow{r_k} \end{pmatrix}$$

$$\text{Similarly. } \tilde{A} = \begin{pmatrix} \xrightarrow{r_2} \\ \xrightarrow{r_1} \\ \vdots \\ \xrightarrow{r_k} \end{pmatrix} = \begin{pmatrix} 0 & 1 & & 0 \\ 1 & 0 & & \\ & & 1 & \\ 0 & & & 1 \end{pmatrix} \begin{pmatrix} \xrightarrow{r_1} \\ \xrightarrow{r_2} \\ \vdots \\ \xrightarrow{r_k} \end{pmatrix}$$

By a sequence of row operations (equivalently left multiplication by some invertible matrix), we get the echelon form of A . i.e. if

$$R_e \cdots R_2 R_1 A = I. \text{ then.}$$

$A \cdot \vec{x}_i = \vec{e}_i$ has the solution that.

$$\vec{x}_i = R_e \cdot R_{e-1} \cdots R_2 R_1 \cdot \vec{e}_i.$$

$$\left(\begin{array}{c|cccc} A & 1 & 0 & 0 & 0 \\ & 0 & 1 & 0 & 0 \\ & 0 & 0 & 1 & \cdots \\ & \vdots & \vdots & \vdots & \vdots \\ & 0 & 0 & 0 & 1 \end{array} \right)$$

I_n

Find row operations $R_e \cdot R_{e-1} \cdots R_2 R_1$ s.t.

$$A \xrightarrow{R_1} A_1 \xrightarrow{R_2} A_2 \rightarrow \cdots \rightarrow I$$

then. Carry $R_e \cdot R_{e-1} \cdots R_2 R_1$ in the same way to

I_n , we will get A^{-1} when LHS become I .

$$\underset{\text{"A"}}{\left(\begin{array}{cc|cc} 1 & 2 & 1 & 0 \\ 3 & 4 & 0 & 1 \end{array} \right)} \xrightarrow{\textcircled{2} \rightarrow \textcircled{2} - \textcircled{1} \times 3} \left(\begin{array}{cc|cc} 1 & 2 & 1 & 0 \\ 0 & -2 & -3 & 1 \end{array} \right)$$

$$\xrightarrow{\textcircled{2} \rightarrow \textcircled{2} / -2} \left(\begin{array}{cc|cc} 1 & 2 & 1 & 0 \\ 0 & 1 & \frac{3}{2} & -\frac{1}{2} \end{array} \right) \xrightarrow{\textcircled{1} \rightarrow \textcircled{1} - \textcircled{2} \times 2} \underset{\text{"A}^{-1}}{\left(\begin{array}{cc|cc} 1 & 0 & -2 & 1 \\ 0 & 1 & \frac{3}{2} & -\frac{1}{2} \end{array} \right)}$$