

## Matrix Inverses

Consider the ordinary algebraic equation  $\mathbf{ax} = \mathbf{b}$  and its solution shown below:

$$\mathbf{ax} = \mathbf{b}$$

$$\mathbf{a}^{-1} (\mathbf{ax}) = \mathbf{a}^{-1} \mathbf{b}$$

$$(\mathbf{a}^{-1} \mathbf{a}) \mathbf{x} = \mathbf{a}^{-1} \mathbf{b}$$

$$\mathbf{1} \mathbf{x} = \mathbf{a}^{-1} \mathbf{b}$$

$$\mathbf{x} = \mathbf{a}^{-1} \mathbf{b}$$

Since the linear system

$$\begin{array}{ccccccccc} a_{11} x_1 & + & a_{12} x_2 & + & a_{13} x_2 & + & \dots & + & a_{1n} x_n & = & b_1 \\ a_{21} x_1 & + & a_{22} x_2 & + & a_{23} x_2 & + & \dots & + & a_{2n} x_n & = & b_1 \\ \vdots & & \vdots & & \vdots & & \vdots & & \vdots & & \vdots \\ a_{n1} x_1 & + & a_{n2} x_2 & + & a_{n3} x_2 & + & \dots & + & a_{nn} x_n & = & b_1 \end{array}$$

can be written as

$$\mathbf{A} \mathbf{x} = \mathbf{b}$$

where

$$\mathbf{A} = \begin{pmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22} & \dots & a_{2n} \\ \vdots & \vdots & \vdots & \vdots \\ a_{n1} & a_{n2} & \dots & a_{nn} \end{pmatrix}, \quad \mathbf{x} = \begin{pmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{pmatrix}, \quad \text{and} \quad \mathbf{b} = \begin{pmatrix} b_1 \\ b_2 \\ \vdots \\ b_n \end{pmatrix},$$

( $\mathbf{A}$  = coefficient matrix,  $\mathbf{x}$  = variable vector,  $\mathbf{b}$  = constant vector) it is reasonable to ask if the matrix equation  $\mathbf{A} \mathbf{x} = \mathbf{b}$  corresponding to above system of  $n$  linear equation in  $n$  variables can be solved for  $\mathbf{x}$  in a manner similar to the way the ordinary algebraic equation  $\mathbf{ax} = \mathbf{b}$  is solved for  $x$ .

That is, is it possible to solve  $\mathbf{A} \mathbf{x} = \mathbf{b}$  for the vector  $\mathbf{x}$  as follows:

$$\mathbf{A} \mathbf{x} = \mathbf{b}$$

$$\mathbf{A}^{-1} (\mathbf{A} \mathbf{x}) = \mathbf{A}^{-1} \mathbf{b}$$

$$(\mathbf{A}^{-1} \mathbf{A}) \mathbf{x} = \mathbf{A}^{-1} \mathbf{b}$$

$$\mathbf{I}_n \mathbf{x} = \mathbf{A}^{-1} \mathbf{b}$$

$$\mathbf{x} = \mathbf{A}^{-1} \mathbf{b}$$

Recall that  $\mathbf{I}_n$  is a  $n \times n$  identity matrix with  $I_{ij} = \begin{cases} 1 & \text{if } i = j \\ 0 & \text{if } i \neq j \end{cases}$ . For all matrix products that are defined,  $\mathbf{I}_n \mathbf{B} = \mathbf{B}$  and  $\mathbf{B} \mathbf{I}_n = \mathbf{B}$ .

The above scheme for solving the matrix equation  $\mathbf{A} \mathbf{x} = \mathbf{b}$  for the vector  $\mathbf{x}$  depends on our ability to find a matrix  $\mathbf{B}$  so that the product of  $\mathbf{B}$  with the coefficient matrix  $\mathbf{A}$  is the identity matrix  $\mathbf{I}_n$ .

### Example

1. Find a matrix  $\mathbf{B} = \begin{pmatrix} a & b \\ c & d \end{pmatrix}$ , if possible, so that  $\mathbf{B} \begin{pmatrix} -1 & 2 \\ -3 & 5 \end{pmatrix} = \mathbf{I}_2$ .

### Solution

The equation

$$\begin{pmatrix} a & b \\ c & d \end{pmatrix} \begin{pmatrix} -1 & 2 \\ -3 & 5 \end{pmatrix} = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}$$

after matrix multiplication on the left becomes

$$\begin{pmatrix} -a - 3b & 2a + 5b \\ -c - 3d & 2c + 5d \end{pmatrix} = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}.$$

By matrix equality, we obtain the system

$$\begin{array}{rcl}
-a & - & 3b & = & 1 \\
2a & + & 5b & = & 0 \\
& -c & - & 3d & = & 0 \\
& 2c & + & 5d & = & 1
\end{array}$$

which has solutions of  $a = 5$ ,  $b = -2$ ,  $c = 3$ ,  $d = -1$ .

As a check, direct computation shows that

$$\begin{pmatrix} 5 & -2 \\ 3 & -1 \end{pmatrix} \begin{pmatrix} -1 & 2 \\ -3 & 5 \end{pmatrix} = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}.$$

We also observe that

$$\begin{pmatrix} -1 & 2 \\ -3 & 5 \end{pmatrix} \begin{pmatrix} 5 & -2 \\ 3 & -1 \end{pmatrix} = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}.$$

2. Find a matrix  $\mathbf{B} = \begin{pmatrix} a & b \\ c & d \end{pmatrix}$ , if possible, so that  $\mathbf{B} \begin{pmatrix} -1 & 2 \\ -3 & 6 \end{pmatrix} = \mathbf{I}_2$ .

Solution

Here

$$\begin{pmatrix} a & b \\ c & d \end{pmatrix} \begin{pmatrix} -1 & 2 \\ -3 & 6 \end{pmatrix} = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}$$

becomes

$$\begin{pmatrix} -a - 3b & 2a + 6b \\ -c - 3d & 2c + 6d \end{pmatrix} = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}$$

and the resulting system of linear equations is given by

$$\begin{array}{rcl}
-a & - & 3b & = & 1 \\
2a & + & 6b & = & 0 \\
& -c & - & 3d & = & 0 \\
& 2c & + & 6d & = & 1
\end{array}$$

We quickly see that this particular system is dependent.

The point: Even for  $2 \times 2$  matrices it is not always possible to solve the matrix equation  $\mathbf{A} \mathbf{x} = \mathbf{b}$  for the solution vector  $\mathbf{x}$  as it is not always possible to find matrices  $\mathbf{B}$  so that  $\mathbf{B} \mathbf{A} = \mathbf{I}_n$ .

### Definition

An  $n \times n$  square matrix  $\mathbf{A}$  is *invertible* (or *nonsingular*) if there exists an  $n \times n$  matrix  $\mathbf{B}$  such that

$$\mathbf{A} \mathbf{B} = \mathbf{B} \mathbf{A} = \mathbf{I}_n.$$

In this case, we call the matrix  $\mathbf{B}$  an *inverse* for  $\mathbf{A}$ . A matrix that does not have an inverse is said to be *noninvertible* or *singular*.

### Problem

What is the problem with the equation  $\mathbf{A} \mathbf{B} = \mathbf{B} \mathbf{A}$  if  $\mathbf{A}$  is an  $m \times n$  matrix with  $m \neq n$ ? Can a nonsquare matrix have an inverse in the sense of the above definition?

### Examples

1. As seen above, the matrices  $\begin{pmatrix} 5 & -2 \\ 3 & -1 \end{pmatrix}$  &  $\begin{pmatrix} -1 & 2 \\ -3 & 5 \end{pmatrix}$  are inverses.

2. Also as seen above, the matrix  $\begin{pmatrix} -1 & 2 \\ -3 & 6 \end{pmatrix}$  is singular.

3. The matrix  $\begin{pmatrix} 4 & 8 & -7 & 14 \\ 2 & 5 & -4 & 6 \\ 0 & 2 & 1 & -7 \\ 3 & 6 & -5 & 10 \end{pmatrix}$  is invertible or nonsingular. An inverse can be shown to be

the  $4 \times 4$  matrix  $\begin{pmatrix} 27 & -10 & 4 & -29 \\ -16 & 5 & -2 & 18 \\ -17 & 4 & -2 & 20 \\ -7 & 2 & -1 & 8 \end{pmatrix}$ . As a cheap check on this statement we note that

in the product of the above two matrices that

$$a_{11} = (4 \ 8 \ -7 \ 14) \cdot \begin{pmatrix} 27 \\ -16 \\ -17 \\ -7 \end{pmatrix} = 1$$

and

$$a_{31} = (0 \ 2 \ 1 \ -7) \cdot \begin{pmatrix} 27 \\ -16 \\ -17 \\ -7 \end{pmatrix} = 0.$$

### Example

Show that if  $ad - bc \neq 0$ , then  $\begin{pmatrix} a & b \\ c & d \end{pmatrix}^{-1} = \frac{1}{ad - bc} \begin{pmatrix} d & -b \\ -c & a \end{pmatrix}$ .

### Solution

$$\frac{1}{ad - bc} \begin{pmatrix} d & -b \\ -c & a \end{pmatrix} \begin{pmatrix} a & b \\ c & d \end{pmatrix} = \frac{1}{ad - bc} \begin{pmatrix} ad - bc & bd - bd \\ -ac + ac & -bc + ad \end{pmatrix} = I_2$$

(The other product also yields the  $2 \times 2$  identity matrix  $I_2$ .) The quantity  $ad - bc$  is called the

**determinant** of the matrix  $A = \begin{pmatrix} a & b \\ c & d \end{pmatrix}$  and is denoted by  $Det(A) = |A|$ .

$$\text{We note that } \begin{pmatrix} -1 & 2 \\ -3 & 5 \end{pmatrix}^{-1} = \frac{1}{-1(5) - 2(-3)} \begin{pmatrix} 5 & -2 \\ 3 & -1 \end{pmatrix} = \begin{pmatrix} 5 & -2 \\ 3 & -1 \end{pmatrix}.$$

### Theorem

If  $A$  is an  $n \times n$  nonsingular matrix, then  $A$  has exactly one inverse.

### Proof

Suppose that  $B$  and  $C$  are matrix inverses of  $A$ . Then, by definition,

$$A B = B A = I_n$$

and

$$A C = C A = I_n.$$

Now,

$$\begin{aligned} A C = I_n & \quad \Upsilon \quad B (A C) = B I_n = B \\ & \quad \Upsilon \quad (B A) C = B \\ & \quad \Upsilon \quad I_n C = B \\ & \quad \Upsilon \quad C = B. > \end{aligned}$$

Since an invertible square matrix  $A$  has a unique inverse, we will denote it by  $A^{-1}$ .

### Theorem

If  $A$  is a nonsingular matrix, then the unique solution to the equation  $A \mathbf{x} = \mathbf{b}$  is given by  $\mathbf{x} = A^{-1} \mathbf{b}$ .

### Proof

We first show that  $A^{-1} \mathbf{b}$  solves the equation  $A \mathbf{x} = \mathbf{b}$ . To this end we observe that

$$\mathbf{b} = \mathbf{b} \quad \Upsilon \quad I_n \mathbf{b} = \mathbf{b} \quad \Upsilon \quad (A A^{-1}) \mathbf{b} = \mathbf{b} \quad \Upsilon \quad A (A^{-1} \mathbf{b}) = \mathbf{b}$$

Thus,  $\mathbf{x} = A^{-1} \mathbf{b}$  is a solution of  $A \mathbf{x} = \mathbf{b}$ .

Now, we suppose that the vector  $\mathbf{y}$  also solves  $A \mathbf{x} = \mathbf{b}$ . Then

$$\begin{aligned} A \mathbf{y} = \mathbf{b} & \quad \Upsilon \quad A^{-1} (A \mathbf{y}) = A^{-1} \mathbf{b} \\ & \quad \Upsilon \quad (A^{-1} A) \mathbf{y} = A^{-1} \mathbf{b} \end{aligned}$$

$$\Upsilon \quad I_n \mathbf{y} = \mathbf{A}^{-1} \mathbf{b}$$

$$\Upsilon \quad \mathbf{y} = \mathbf{A}^{-1} \mathbf{b}. >$$

### Theorem

Suppose that  $\mathbf{A}$  and  $\mathbf{B}$  are nonsingular matrices. Then  $\mathbf{AB}$  is nonsingular and  $(\mathbf{AB})^{-1} = \mathbf{B}^{-1} \mathbf{A}^{-1}$ .

To see that the above is true one only need simplify the two products

$$(\mathbf{A} \mathbf{B}) (\mathbf{B}^{-1} \mathbf{A}^{-1}) \text{ \& } (\mathbf{B}^{-1} \mathbf{A}^{-1}) (\mathbf{A} \mathbf{B})$$

obtaining the identity matrix in each case. The above may be generalized via mathematical induction in a natural manner.

### Example

1. The matrix equation  $\begin{pmatrix} 5 & -2 \\ 3 & -1 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} b_1 \\ b_2 \end{pmatrix}$  has a unique solution for any scalars

$b_1, b_2 \in \mathbb{R}$  given by

$$\begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} 5 & -2 \\ 3 & -1 \end{pmatrix}^{-1} \begin{pmatrix} b_1 \\ b_2 \end{pmatrix} = \begin{pmatrix} -1 & 2 \\ -3 & 5 \end{pmatrix} \begin{pmatrix} b_1 \\ b_2 \end{pmatrix}.$$

2. The linear system

$$\begin{array}{rrrrrcl} 4x_1 & + & 8x_2 & - & 7x_3 & + & 14x_4 & = & b_1 \\ 2x_1 & + & 5x_2 & - & 4x_3 & + & 6x_4 & = & b_2 \\ & & + & 2x_2 & + & x_3 & + & -7x_4 & = & b_3 \\ 3x_1 & + & 6x_2 & - & 5x_3 & + & 10x_4 & = & b_4 \end{array}$$

has a unique solution for all scalars  $b_1, b_2, b_3, b_4 \in \mathbb{R}$  given by

$$\begin{pmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{pmatrix} = \begin{pmatrix} 4 & 8 & -7 & 14 \\ 2 & 5 & -4 & 6 \\ 0 & 2 & 1 & -7 \\ 3 & 6 & -5 & 10 \end{pmatrix}^{-1} \begin{pmatrix} b_1 \\ b_2 \\ b_3 \\ b_4 \end{pmatrix}.$$

$$= \begin{pmatrix} 27 & -10 & 4 & -29 \\ -16 & 5 & -2 & 18 \\ -17 & 4 & -2 & 20 \\ -7 & 2 & -1 & 8 \end{pmatrix} \begin{pmatrix} b_1 \\ b_2 \\ b_3 \\ b_4 \end{pmatrix}$$

In practice, one typically doesn't solve the matrix equation  $\mathbf{A} \mathbf{x} = \mathbf{b}$  (or, equivalently, linear systems) by computing the inverse matrix of  $\mathbf{A}$  and forming the unique solution  $\mathbf{x} = \mathbf{A}^{-1} \mathbf{b}$ . The existence of the inverse matrix  $\mathbf{A}^{-1}$  for a square matrix  $\mathbf{A}$  does have theoretical value as shown by the next theorem.

### **Theorem**

Suppose  $\mathbf{A}$  is an  $n \times n$  matrix. Then the following are equivalent:

1.  $\mathbf{A}$  is invertible.
2.  $\mathbf{A}$  is *row-equivalent* to the  $n \times n$  identity matrix  $\mathbf{I}_n$ . (That is, it is possible to transform the matrix  $\mathbf{A}$  into  $\mathbf{I}_n$  using the elementary row operations of (i) multiply (or divide) one row by a nonzero number, (ii) add a multiple of one row to another row, and (iii) interchange two rows.)
3.  $\mathbf{A}$  is the product of elementary matrices.
4. The homogeneous system  $\mathbf{A} \mathbf{x} = \mathbf{0}_{n \times 1}$  has only the trivial solution  $\mathbf{x} = \mathbf{0}_{n \times 1}$ .
5. The linear system  $\mathbf{A} \mathbf{x} = \mathbf{b}$  has a solution for each  $n \times 1$  column vector  $\mathbf{b}$ .



### ***Gauss-Jordan Method for Computing $A^{-1}$ :***

Assume  $A$  is an invertible square matrix of size  $n$ .

1. Form the augmented matrix  $(A \mid I_n)$ .
2. Use the elementary row operations to reduce the augmented matrix to the form  $(I_n \mid B)$ .
3. Deduce that  $A^{-1} = B$ .

### **Examples**

1. Consider the matrix  $\begin{pmatrix} 2 & 1 \\ 3 & 2 \end{pmatrix}$ . Using the above formula for computing the inverse of a  $2 \times 2$

matrix

$$\begin{pmatrix} a & b \\ c & d \end{pmatrix}^{-1} = \frac{1}{ad - bc} \begin{pmatrix} d & -b \\ -c & a \end{pmatrix}$$

we find that

$$\begin{pmatrix} 2 & 1 \\ 3 & 2 \end{pmatrix}^{-1} = \frac{1}{2(2) - 1(3)} \begin{pmatrix} 2 & -1 \\ -3 & 2 \end{pmatrix} = \begin{pmatrix} 2 & -1 \\ -3 & 2 \end{pmatrix}.$$

Now, by the *Gauss-Jordan Method*

$$\begin{aligned} \begin{pmatrix} 2 & 1 & 1 & 0 \\ 3 & 2 & 0 & 1 \end{pmatrix} &\sim \begin{pmatrix} 2 & 1 & 1 & 0 \\ 0 & 1/2 & -3/2 & 1 \end{pmatrix} \\ &\sim \begin{pmatrix} 2 & 1 & 1 & 0 \\ 0 & 1 & -3 & 2 \end{pmatrix} \\ &\sim \begin{pmatrix} 2 & 0 & 4 & -2 \\ 0 & 1 & -3 & 2 \end{pmatrix} \\ &\sim \begin{pmatrix} 1 & 0 & 2 & -1 \\ 0 & 1 & -3 & 2 \end{pmatrix} \end{aligned}$$

and, again, we see that

$$\begin{pmatrix} 2 & 1 \\ 3 & 2 \end{pmatrix}^{-1} = \begin{pmatrix} 2 & -1 \\ -3 & 2 \end{pmatrix}.$$

2. Consider

$$\begin{aligned} \begin{pmatrix} 2 & 4 & 3 & 1 & 0 & 0 \\ 0 & 1 & -1 & 0 & 1 & 0 \\ 3 & 5 & 7 & 0 & 0 & 1 \end{pmatrix} &\sim \begin{pmatrix} 1 & 2 & 3/2 & 1/2 & 0 & 0 \\ 0 & 1 & -1 & 0 & 1 & 0 \\ 3 & 5 & 7 & 0 & 0 & 1 \end{pmatrix} \\ &\sim \begin{pmatrix} 1 & 2 & 3/2 & 1/2 & 0 & 0 \\ 0 & 1 & -1 & 0 & 1 & 0 \\ 0 & -1 & 5/2 & -3/2 & 0 & 1 \end{pmatrix} \\ &\sim \begin{pmatrix} 1 & 2 & 3/2 & 1/2 & 0 & 0 \\ 0 & 1 & -1 & 0 & 1 & 0 \\ 0 & 0 & 3/2 & -3/2 & 1 & 1 \end{pmatrix} \\ &\sim \begin{pmatrix} 1 & 0 & 7/2 & 1/2 & -2 & 0 \\ 0 & 1 & -1 & 0 & 1 & 0 \\ 0 & 0 & 3/2 & -3/2 & 1 & 1 \end{pmatrix} \\ &\sim \begin{pmatrix} 1 & 0 & 7/2 & 1/2 & -2 & 0 \\ 0 & 1 & -1 & 0 & 1 & 0 \\ 0 & 0 & 1 & -1 & 2/3 & 2/3 \end{pmatrix} \\ &\sim \begin{pmatrix} 1 & 0 & 0 & 4 & -13/3 & -7/3 \\ 0 & 1 & -1 & 0 & 1 & 0 \\ 0 & 0 & 1 & -1 & 2/3 & 2/3 \end{pmatrix} \\ &\sim \begin{pmatrix} 1 & 0 & 0 & 4 & -13/3 & -7/3 \\ 0 & 1 & 0 & -1 & 5/3 & 2/3 \\ 0 & 0 & 1 & -1 & 2/3 & 2/3 \end{pmatrix} \end{aligned}$$

We conclude via the Gauss-Jordan method that  $\begin{pmatrix} 2 & 4 & 3 \\ 0 & 1 & -1 \\ 3 & 5 & 7 \end{pmatrix}^{-1} = \begin{pmatrix} 4 & -13/3 & -7/3 \\ -1 & 5/3 & 2/3 \\ -1 & 2/3 & 2/3 \end{pmatrix}$ .

### **Example**

What if we apply the Gauss-Jordan method to a square matrix without knowing whether the matrix is in fact invertible? Well, consider the following sequence of matrices.

$$\begin{pmatrix} 1 & 2 & 0 & 1 & 0 & 0 \\ 3 & -1 & 2 & 0 & 1 & 0 \\ -2 & 3 & -2 & 0 & 0 & 1 \end{pmatrix} \sim \begin{pmatrix} 1 & 2 & 0 & 1 & 0 & 0 \\ 0 & -7 & 2 & -3 & 1 & 0 \\ -2 & 3 & -2 & 0 & 0 & 1 \end{pmatrix}$$

$$\sim \begin{pmatrix} 1 & 2 & 0 & 1 & 0 & 0 \\ 0 & -7 & 2 & -3 & 1 & 0 \\ 0 & 7 & -2 & 2 & 0 & 1 \end{pmatrix}$$

$$\sim \begin{pmatrix} 1 & 2 & 0 & 1 & 0 & 0 \\ 0 & -7 & 2 & -3 & 1 & 0 \\ 0 & 0 & 0 & -1 & 1 & 1 \end{pmatrix}$$

The above shows that the matrix  $\begin{pmatrix} 1 & 2 & 0 \\ 3 & -1 & 2 \\ -2 & 3 & -2 \end{pmatrix}$  is *not* row-equivalent to the identity matrix

$I_3$  (why?) and so, by a theorem above, we conclude that the given matrix is not invertible.

### **Problem**

1. True or false: If the matrix  $A$  has a row (or column) of zeros, then  $A$  is not invertible.
2. True or false: If the matrix  $A$  has two rows (or columns) that are proportional, then  $A$  is not invertible.

**Problem**

Let  $S = \begin{pmatrix} -1 & 4 & 6 \\ 0 & 1 & 3 \\ 0 & 0 & -1 \end{pmatrix}$ . Show that  $S^2 = I_3$  and  $S = S^{-1}$ . (So what?)