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Ch 5: Inverses

Review Ch 3: Systems of Equations

Case 1: $\dots \rightarrow \left[\begin{array}{ccc|c} ? & & & \\ 0 & 0 & \dots & 0 \\ \vdots & & & \vdots \\ 0 & 0 & \dots & 0 \end{array} \right] \begin{matrix} \\ \\ \\ -7 \end{matrix}$

inconsistent

$A = \text{coeff}$

Case 2: Not Case 1 and no free variables.
Then ONLY one solution.

Case 3: Not Case 1 and there are frees
Then there will be an infinite # of solutions.

$$\text{rank}(A) = \# \text{ of pivots}$$

Fall 2005

4c) Suppose the coefficient matrix of a system is a 4×5 matrix with rank 4. Is it possible the system is inconsistent? Explain

$$A = \left[\begin{array}{c} \\ \\ \\ \end{array} \right]$$

Review Ch 1:

$$\text{Ex) } A = \begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix}_{2 \times 2} \quad C = \begin{bmatrix} 1 & 2 & 1 \\ 0 & 1 & 2 \end{bmatrix}_{2 \times 3}$$

$$D = \begin{bmatrix} 0 & 1 \\ 1 & 0 \\ 2 & 3 \end{bmatrix}_{3 \times 2} \quad \text{Compute}$$

$$\underline{AC} = \begin{bmatrix} 1 & 4 & 5 \\ 3 & 10 & 11 \end{bmatrix}_{2 \times 2 \cdot 2 \times 3}$$

$$CD = \begin{bmatrix} 4 & 4 \\ 5 & 6 \end{bmatrix}$$

$$AD = \text{cannot multiply}$$

$$\underline{CA} = \text{cannot multiply}$$

$2 \times 3 \cdot 2 \times 2$

$$DC = \begin{bmatrix} 0 & 1 & 2 \\ 1 & 2 & 1 \\ 2 & 7 & 8 \end{bmatrix}$$

$$DA = \begin{bmatrix} 3 & 4 \\ 1 & 2 \\ 11 & 16 \end{bmatrix}$$

$$A^3 = A^2 A = \underbrace{\begin{bmatrix} 7 & 10 \\ 15 & 22 \end{bmatrix}}_{A^2} \begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix} = \begin{bmatrix} 37 & 54 \\ 81 & 118 \end{bmatrix}$$

$$AD$$

$2 \times 2 \cdot 3 \times 2$

$\neq$

$$AB \stackrel{?}{=} BA$$

Ch5 Inverse Matrices

An $n \times n$ matrix A is invertible if there is an $n \times n$ matrix B so that

$$AB = I_n = BA$$

$$I_n = \begin{bmatrix} 1 & 0 & \dots & 0 \\ 0 & 1 & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \dots & 1 \end{bmatrix}$$

$$\text{Ex) } A = \begin{bmatrix} 2 & 5 \\ 1 & 3 \end{bmatrix}$$

$$B = \begin{bmatrix} 3 & -5 \\ -1 & 2 \end{bmatrix}$$

$$AB = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} = I_2$$

$$BA = I_2$$

so B is the inverse of A , we write

$$\boxed{B = A^{-1}}$$

$$A = B^{-1}?$$

Ex) Solve the system

$$\begin{cases} 2x + 5y = 7 \\ x + 3y = -1 \end{cases}$$

by using inverses.

$$A = \begin{bmatrix} 2 & 5 \\ 1 & 3 \end{bmatrix}$$

$$\vec{x} = \begin{bmatrix} x \\ y \end{bmatrix} = \langle x, y \rangle$$

$$\vec{b} = \begin{bmatrix} 7 \\ -1 \end{bmatrix}$$

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

$$\underbrace{\begin{bmatrix} 2 & 5 \\ 1 & 3 \end{bmatrix}}_A \underbrace{\begin{bmatrix} a & c \\ b & d \end{bmatrix}}_B = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$$

$$\begin{bmatrix} 2 & 5 \\ 1 & 3 \end{bmatrix} \begin{bmatrix} a \\ b \end{bmatrix} = \begin{bmatrix} 1 \\ 0 \end{bmatrix} \longrightarrow \begin{bmatrix} 2 & 5 & | & 1 \\ 1 & 3 & | & 0 \end{bmatrix}$$

$$\begin{bmatrix} 2 & 5 \\ 1 & 3 \end{bmatrix} \begin{bmatrix} c \\ d \end{bmatrix} = \begin{bmatrix} 0 \\ 1 \end{bmatrix} \longrightarrow \begin{bmatrix} 2 & 5 & | & 0 \\ 1 & 3 & | & 1 \end{bmatrix}$$

$$\underbrace{\begin{bmatrix} 2 & 5 & | & 1 & 0 \\ 1 & 3 & | & 0 & 1 \end{bmatrix}}_A$$

$$\rightarrow \begin{bmatrix} 1 & 3 & | & 0 & 1 \\ 2 & 5 & | & 1 & 0 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 3 & | & 0 & 1 \\ 0 & -1 & | & -1 & +2 \end{bmatrix}$$

$$\rightarrow \begin{bmatrix} 1 & 0 & | & +3 & -5 \\ 0 & 1 & | & -1 & 2 \end{bmatrix}$$

A^{-1}

When will this method fail?
When there are not n pivots

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

$$\begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} 3 & -5 \\ -1 & 2 \end{bmatrix} \begin{bmatrix} 7 \\ -1 \end{bmatrix} = \begin{bmatrix} 26 \\ -9 \end{bmatrix}$$

Now Solve

$$\begin{cases} 2x + 5y = -2 \\ x + 3y = 1 \end{cases}$$

$$A \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} -2 \\ 1 \end{bmatrix}$$

$$\begin{bmatrix} x \\ y \end{bmatrix} = A^{-1} \begin{bmatrix} -2 \\ 1 \end{bmatrix} = \begin{bmatrix} 3 & -5 \\ -1 & 2 \end{bmatrix} \begin{bmatrix} -2 \\ 1 \end{bmatrix}$$

$$\boxed{x = -11 \quad y = 4} = \begin{bmatrix} -11 \\ 4 \end{bmatrix}$$

Goal: Finding Inverse Matrices

Ex) Give $A = \begin{bmatrix} 2 & 5 \\ 1 & 3 \end{bmatrix}$ find $B = A^{-1} = \begin{bmatrix} 3 & -5 \\ -1 & 2 \end{bmatrix}$

Method: $B = \begin{bmatrix} a & c \\ b & d \end{bmatrix}$

$$\boxed{AB = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}} = BA$$

Ex) Find A^{-1} when $A = \begin{bmatrix} 1 & -1 & 1 \\ 2 & -1 & 0 \\ 1 & -2 & 2 \end{bmatrix}$

Use A^{-1} to solve $\begin{cases} x_1 - x_2 + x_3 = 1 \\ 2x_1 - x_2 = 2 \\ x_1 - 2x_2 + 2x_3 = 0 \end{cases}$

solution

$$A^{-1} A \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = A^{-1} \begin{bmatrix} 1 \\ 2 \\ 0 \end{bmatrix} = \begin{bmatrix} 2 \\ 2 \\ 1 \end{bmatrix}$$

$$\left[\underbrace{\begin{bmatrix} 1 & -1 & 1 \\ 2 & -1 & 0 \\ 1 & -2 & 2 \end{bmatrix}}_A \mid \underbrace{\begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}}_{I_3} \right] \rightarrow \left[\begin{bmatrix} 1 & -1 & 1 \\ 0 & 1 & -2 \\ 0 & -1 & 1 \end{bmatrix} \mid \begin{bmatrix} 1 & 0 & 0 \\ -2 & 1 & 0 \\ -1 & 0 & 1 \end{bmatrix} \right]$$

$$\rightarrow \left[\begin{bmatrix} 1 & -1 & 1 \\ 0 & 1 & -2 \\ 0 & 0 & 1 \end{bmatrix} \mid \begin{bmatrix} 1 & 0 & 0 \\ -2 & 1 & 0 \\ +3 & -1 & -1 \end{bmatrix} \right] \rightarrow \left[\begin{bmatrix} 1 & -1 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \mid \begin{bmatrix} -2 & 1 & 1 \\ 4 & -1 & -2 \\ 3 & -1 & -1 \end{bmatrix} \right]$$

$$\rightarrow \left[\begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \mid \underbrace{\begin{bmatrix} 2 & 0 & -1 \\ 4 & -1 & -2 \\ 3 & -1 & -1 \end{bmatrix}}_{A^{-1}} \right]$$

$$A A^{-1}$$

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Ch4 Determinants

Review Problem Inverses:

Given $A = \begin{bmatrix} 1 & 1 & 1 \\ 0 & 2 & 3 \\ 3 & 2 & 2 \end{bmatrix}$ and $\vec{b} = \begin{bmatrix} 1 \\ 1 \\ 2 \end{bmatrix}$

a) find A^{-1}

b) use A^{-1} to solve $A \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \vec{b}$

for x_1, x_2, x_3 , i.e. solve $\begin{cases} x_1 + x_2 + x_3 = 1 \\ 2x_2 + 3x_3 = 1 \\ 3x_1 + 2x_2 + 2x_3 = 2 \end{cases}$

Solution

a) $\left[\begin{array}{ccc|ccc} 1 & 1 & 1 & 1 & 0 & 0 \\ 0 & 2 & 3 & 0 & 1 & 0 \\ 3 & 2 & 2 & 0 & 0 & 1 \end{array} \right] \begin{matrix} R_1 \\ R_2 \\ R_3 \end{matrix} \rightarrow \left[\begin{array}{ccc|ccc} 1 & 1 & 1 & 1 & 0 & 0 \\ 0 & 2 & 3 & 0 & 1 & 0 \\ 0 & -1 & -1 & -3 & 0 & 1 \end{array} \right] \begin{matrix} \\ \\ R_3 - 3R_1 \end{matrix}$

$$\rightarrow \left[\begin{array}{ccc|ccc} 1 & 1 & 1 & 1 & 0 & 0 \\ 0 & 1 & 1 & 3 & 0 & -1 \\ 0 & 2 & 3 & 0 & 1 & 0 \end{array} \right] \rightarrow \left[\begin{array}{ccc|ccc} 1 & 1 & 1 & 1 & 0 & 0 \\ 0 & 1 & 1 & 3 & 0 & -1 \\ 0 & 0 & 1 & -6 & 1 & 2 \end{array} \right]$$

$$\rightarrow \left[\begin{array}{ccc|ccc} 1 & 0 & 0 & -2 & 0 & 1 \\ 0 & 1 & 0 & 9 & -1 & -3 \\ 0 & 0 & 1 & -6 & 1 & 2 \end{array} \right] \begin{matrix} R_1 - R_2 \\ R_2 - R_3 \\ R_3 \end{matrix}$$

A^{-1}

Verify $A A^{-1} = I$

$$\begin{bmatrix} 1 & 1 & 1 \\ 0 & 2 & 3 \\ 3 & 2 & 2 \end{bmatrix} \begin{bmatrix} -2 & 0 & 1 \\ 9 & -1 & -3 \\ -6 & 1 & 2 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

$$A \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \vec{b} \quad \xleftrightarrow{\text{SAME}} \quad \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = A^{-1} \vec{b}$$

$$\text{So } \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = A^{-1} \vec{b} = \begin{bmatrix} -2 & 0 & 1 \\ 9 & -1 & -3 \\ -6 & 1 & 2 \end{bmatrix} \begin{bmatrix} 1 \\ 1 \\ 2 \end{bmatrix} = \begin{bmatrix} 0 \\ 2 \\ -1 \end{bmatrix}$$

$$x_1 = 0 \quad x_2 = 2 \quad x_3 = -1$$

Ch4 Determinants

Ex1) $A = \begin{bmatrix} a & b \\ c & d \end{bmatrix} \quad \det(A) = ad - bc$

Ex2) $A = \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & -1 \\ 6 & 8 & -2 \end{bmatrix}$ $\det(A)$

when $\det \begin{bmatrix} 5 & -1 \\ 8 & -2 \end{bmatrix}$

" $\begin{vmatrix} 5 & -1 \\ 8 & -2 \end{vmatrix}$

$$= 1 \cdot \begin{vmatrix} 5 & -1 \\ 8 & -2 \end{vmatrix} - 2 \begin{vmatrix} 4 & -1 \\ 6 & -2 \end{vmatrix} + 3 \begin{vmatrix} 4 & 5 \\ 6 & 8 \end{vmatrix}$$

$$= 1 \cdot (-10 + 8) - 2(-8 + 6) + 3(32 - 30)$$

$$= -2 + 4 + 6 = 8$$

Properties of $\det(A)$ when A is an $n \times n$ matrix.

I. A' is obtained from A by exchanging two rows then $|A| = -|A'|$

II. A' is obtained from A by multiplying some row by the scalar c . Then $|A'| = c|A|$

III. A' is obtained from A by replacing a row by its sum with a multiple of another row $|A'| = |A|$

IV. $|I_n| = 1$

Ex) compute $\det(A)$ when $A = \begin{bmatrix} 2 & 4 & 6 \\ 2 & 1 & 0 \\ 1 & 0 & 1 \end{bmatrix}$

Method 1 (Formula ~~Laplace~~ ^{place} Expansion)

$$|A| = 2 \det \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} - 4 \det \begin{bmatrix} 2 & 0 \\ 1 & 1 \end{bmatrix} + 6 \det \begin{bmatrix} 2 & 1 \\ 1 & 0 \end{bmatrix}$$

$$|A| = 2 \cdot 1 - 4 \cdot 2 + 6 \cdot (-1) = -12$$

Property VI: A is square $n \times n$

$$\begin{array}{ccccc} A\vec{x} = \vec{b} & \xleftrightarrow{\text{SAME}} & A \text{ has rank } n & \xleftrightarrow{\text{SAME}} & \det(A) \neq 0 \\ \text{has one solution} & & & & \end{array}$$

Property VII $\det(AB) = \det(A) \det(B)$

Ex) Verify property VII $A = \begin{bmatrix} 1 & 2 \\ 0 & -5 \end{bmatrix}$ $B = \begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix}$

$$\det A = -5 \quad \det B = -2$$

$$AB = \begin{bmatrix} 7 & 10 \\ -15 & -20 \end{bmatrix} \quad \det(AB) = -140 + 150$$

$$= 10$$

$$= \det A \cdot \det B$$

Property VIII $\det(A^T) = \det(A)$

Ex) Verify Property VIII when $A = \begin{bmatrix} 1 & 7 \\ -2 & 5 \end{bmatrix}$

$$A^T = \begin{bmatrix} 1 & -2 \\ 7 & 5 \end{bmatrix} \quad \det A = 19 = \det A^T$$

Property IX $\det(A^{-1}) = \frac{1}{\det A}$

Method 2 (Use Properties)

$$\begin{vmatrix} 2 & 4 & 6 \\ 2 & 1 & 0 \\ 1 & 0 & 1 \end{vmatrix} = - \begin{vmatrix} 1 & 0 & 1 \\ 2 & 1 & 0 \\ 2 & 4 & 6 \end{vmatrix} = - \begin{vmatrix} 1 & 0 & 1 \\ 0 & 1 & -2 \\ 0 & 4 & 4 \end{vmatrix}$$

$$= - \begin{vmatrix} 1 & 0 & 1 \\ 0 & 1 & -2 \\ 0 & 0 & 12 \end{vmatrix} = - \begin{vmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 12 \end{vmatrix}$$

$$= -12 \begin{vmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{vmatrix} = -12$$

Property VI $\det(A) = \pm p_1 p_2 p_3 \cdots p_n$

Method 3 (A different Laplace Expansion)

$$A = \begin{bmatrix} 2 & 4 & 6 \\ 2 & 1 & 0 \\ 1 & 0 & 1 \end{bmatrix} = -4 \begin{vmatrix} 2 & 0 \\ 1 & 1 \end{vmatrix} + 1 \begin{vmatrix} 2 & 6 \\ 1 & 1 \end{vmatrix} - 0 \begin{vmatrix} 2 & 6 \\ 2 & 0 \end{vmatrix}$$

$$= -4 \cdot 2 + 1 \cdot (2 - 6) = -12$$