

INVERSES AND THE IDENTITY MATRIX

$$I = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}$$

$$I \begin{bmatrix} * & * & \& \\ * & 5 & 2 \\ 2 & \pi & 6 \\ \pi & 1 & 1 \end{bmatrix} = \begin{bmatrix} * & * & \& \\ * & 5 & 2 \\ 2 & \pi & 6 \\ \pi & 1 & 1 \end{bmatrix}$$

Check sizes. Multiplication by I leaves things unchanged.

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Check sizes. Multiplication by I leaves things unchanged.

Definition: Let A be an n x n matrix. Then A is said to have an inverse if there exists a matrix B such that AB = I.

Notation: $A^{-1} = B$.

Fact: If A^{-1} exists, then $AA^{-1} = I = A^{-1}A$.

Problem: How do you find the inverse???

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Lecture 22

Find the inverse of $\begin{bmatrix} 1 & 2 & 1 \\ 0 & 1 & 0 \\ 1 & 1 & 2 \end{bmatrix}$.

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$$\begin{bmatrix} 1 & 2 & 1 \\ 0 & 1 & 0 \\ 1 & 1 & 2 \end{bmatrix} \begin{bmatrix} | & | & | \\ B_1 & B_2 & B_3 \\ | & | & | \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

Find the inverse of $\begin{bmatrix} 1 & 2 & 1 \\ 0 & 1 & 0 \\ 1 & 1 & 2 \end{bmatrix}$.

RECALL:

$$\begin{bmatrix} 1 & 2 & 1 \\ 0 & 1 & 0 \\ 1 & 1 & 2 \end{bmatrix} \begin{bmatrix} | & | & | \\ B_1 & B_2 & B_3 \\ | & | & | \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

$$\begin{bmatrix} | & | & | \\ v_1 & v_2 & \dots & v_n \end{bmatrix} = \begin{bmatrix} | & | & | \\ Av_1 & Av_2 & \dots & Av_n \end{bmatrix}$$

Find the inverse of $\begin{bmatrix} 1 & 2 & 1 \\ 0 & 1 & 0 \\ 1 & 1 & 2 \end{bmatrix}$.

RECALL:

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$$\begin{bmatrix} 1 & 2 & 1 \\ 0 & 1 & 0 \\ 1 & 1 & 2 \end{bmatrix} \begin{bmatrix} | \\ B_1 \\ | \end{bmatrix} = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} \text{ OR}$$

Find the inverse of $\begin{bmatrix} 1 & 2 & 1 \\ 0 & 1 & 0 \\ 1 & 1 & 2 \end{bmatrix}$.

$$\begin{bmatrix} 1 & 2 & 1 \\ 0 & 1 & 0 \\ 1 & 1 & 2 \end{bmatrix} \begin{bmatrix} | & | & | \\ B_1 & B_2 & B_3 \\ | & | & | \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

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$$\begin{bmatrix} 1 & 2 & 1 \\ 0 & 1 & 0 \\ 1 & 1 & 2 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}$$

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$$\begin{bmatrix} 1 & 2 & 1 \\ 0 & 1 & 0 \\ 1 & 1 & 2 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 2 & 1 \\ 0 & 1 & 0 \\ 1 & 1 & 2 \end{bmatrix} \rightarrow \text{RR}$$

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Find the inverse of $\begin{bmatrix} 0 & 1 & 0 \\ 1 & 2 & 1 \\ 2 & 3 & 2 \end{bmatrix}$.

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Find the inverse of $\begin{bmatrix} 0 & 1 & 0 \\ 1 & 2 & 1 \\ 2 & 3 & 2 \end{bmatrix}$.

STEP I:

$$\begin{bmatrix} 0 & 1 & 0 & 1 & 0 & 0 \\ 1 & 2 & 1 & 0 & 1 & 0 \\ 2 & 3 & 2 & 0 & 0 & 1 \end{bmatrix}$$

STEP II: Row reduce.

$R_1 \leftrightarrow R_2$:

$$\begin{bmatrix} 1 & 2 & 1 & 0 & 1 & 0 \\ 0 & 1 & 0 & 1 & 0 & 0 \\ 2 & 3 & 2 & 0 & 0 & 1 \end{bmatrix}$$

$(-2)R_1 + R_3$:

$$\begin{bmatrix} 1 & 2 & 1 & 0 & 1 & 0 \\ 0 & 1 & 0 & 1 & 0 & 0 \\ 0 & -1 & 0 & -2 & -2 & 1 \end{bmatrix}$$

$R_2 + R_3$:

$$\begin{bmatrix} 1 & 2 & 1 & 0 & 1 & 0 \\ 0 & 1 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & -1 & -2 & 1 \end{bmatrix}$$

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Lecture 22

Find the inverse of $\begin{bmatrix} 0 & 1 & 0 \\ 1 & 2 & 1 \\ 2 & 3 & 2 \end{bmatrix}$.

STEP I:

$$\begin{bmatrix} 0 & 1 & 0 & 1 & 0 & 0 \\ 1 & 2 & 1 & 0 & 1 & 0 \\ 2 & 3 & 2 & 0 & 0 & 1 \end{bmatrix}$$

STEP II: Row reduce.

$R_1 \leftrightarrow R_2$:

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$$\begin{bmatrix} 1 & 2 & 1 & 0 & 1 & 0 \\ 0 & 1 & 0 & 1 & 0 & 0 \\ 0 & -1 & 0 & -2 & -2 & 1 \end{bmatrix}$$

$R_2 + R_3$:

$$\begin{bmatrix} 1 & 2 & 1 & 0 & 1 & 0 \\ 0 & 1 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & -1 & -2 & 1 \end{bmatrix}$$

$$0x_1 + 0x_2 + 0x_3 = 1$$

INCONSISTENT

There is no solution. This matrix has no inverse.

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Find the inverse of $\begin{bmatrix} 0 & 1 & 0 \\ 1 & 2 & 1 \\ 2 & 3 & 2 \end{bmatrix}$.

STEP I:

$$\begin{bmatrix} 0 & 1 & 0 & 1 & 0 & 0 \\ 1 & 2 & 1 & 0 & 1 & 0 \\ 2 & 3 & 2 & 0 & 0 & 1 \end{bmatrix}$$

STEP II: Row reduce.

$R_1 \leftrightarrow R_2$:

$$\begin{bmatrix} 1 & 2 & 1 & 0 & 1 & 0 \\ 0 & 1 & 0 & 1 & 0 & 0 \\ 2 & 3 & 2 & 0 & 0 & 1 \end{bmatrix}$$

$(-2)R_1 + R_3$:

$$\begin{bmatrix} 1 & 2 & 1 & 0 & 1 & 0 \\ 0 & 1 & 0 & 1 & 0 & 0 \\ 0 & -1 & 0 & -2 & -2 & 1 \end{bmatrix}$$

$R_2 + R_3$:

$$\begin{bmatrix} 1 & 2 & 1 & 0 & 1 & 0 \\ 0 & 1 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & -1 & -2 & 1 \end{bmatrix}$$

$$\begin{bmatrix} 0 & 1 & 0 \\ 1 & 2 & 1 \\ 2 & 3 & 2 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}$$

This has no solution. But the solution is the first column of the inverse.

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Consider the following system of equations:

$$\begin{aligned} 1x_1 + 2x_2 + 1x_3 &= 5 \\ 0x_1 + 1x_2 + 0x_3 &= 10 \\ 1x_1 + 1x_2 + 2x_3 &= 7 \end{aligned}$$

$$\begin{bmatrix} 1 & 2 & 1 \\ 0 & 1 & 0 \\ 1 & 1 & 2 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 5 \\ 10 \\ 7 \end{bmatrix}$$

$A \quad x = b$

$Ax = b.$

One way to solve this MATRIX EQUATION is to solve the corresponding (i.e. equivalent) system of equations given above. To do this, form the augmented matrix:

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One way to solve this MATRIX EQUATION is to solve the corresponding (i.e. equivalent) system of equations given above. To do this, form the augmented matrix:

$$\begin{bmatrix} 1 & 2 & 1 & 5 \\ 0 & 1 & 0 & 10 \\ 1 & 1 & 2 & 7 \end{bmatrix}$$

and row reduce.

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$$\begin{bmatrix} 1 & 2 & 1 \\ 0 & 1 & 0 \\ 1 & 1 & 2 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 5 \\ 10 \\ 7 \end{bmatrix}$$

$A \quad x = b$

$Ax=b.$

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$$\begin{bmatrix} 1 & 2 & 1 \\ 0 & 1 & 0 \\ 1 & 1 & 2 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 5 \\ 10 \\ 7 \end{bmatrix}$$

$A \quad x = b$

$Ax=b.$

Multiply both sides by A^{-1} provided it exists. In this case, it does.

$$A^{-1}(Ax) = A^{-1}b \Rightarrow$$

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

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

$$x = A^{-1}b. \text{ DONE}$$

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$$\begin{bmatrix} 1 & 2 & 1 \\ 0 & 1 & 0 \\ 1 & 1 & 2 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 5 \\ 10 \\ 7 \end{bmatrix}$$

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

$$x = A^{-1}b. \text{ DONE}$$

WE KNOW WHAT A^{-1} IS:

$$A^{-1} = \begin{bmatrix} 2 & -3 & -1 \\ 0 & 1 & 0 \\ -1 & 1 & 1 \end{bmatrix}$$

$$x = A^{-1}b = \begin{bmatrix} 2 & -3 & -1 \\ 0 & 1 & 0 \\ -1 & 1 & 1 \end{bmatrix} \begin{bmatrix} 5 \\ 10 \\ 7 \end{bmatrix} =$$

$$= \begin{bmatrix} -27 \\ 10 \\ 12 \end{bmatrix}$$

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$$\begin{bmatrix} 1 & 2 & 1 \\ 0 & 1 & 0 \\ 1 & 1 & 2 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 5 \\ 10 \\ 7 \end{bmatrix}$$

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$$= \begin{bmatrix} -27 \\ 10 \\ 12 \end{bmatrix}$$

COMMENT:

BY SOLVING 3 EQS., WE WERE
ABLE TO SOLVE ALL OTHERS.

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Lecture 22

Comments about Inverses:

1) Not all matrices are invertible. A matrix is invertible iff it row reduces to the identity matrix. Only square matrices can do this and NOT all square matrices do this.

$$2) (A^{-1})^{-1} = A$$

3) ABCDE is invertible iff each of the matrices in the product is invertible.

$$4) (AB)^{-1} = B^{-1}A^{-1}$$

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EXAMPLE: Solve

$$\begin{aligned} 2x_1 + x_2 &= 1 \\ 3x_1 - x_2 &= 3 \end{aligned}$$

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EXAMPLE: Solve

$$\begin{aligned} 2x_1 + x_2 &= 1 \\ 3x_1 - x_2 &= 3 \end{aligned}$$

Rewritten as a matrix equation this becomes:

$$\begin{bmatrix} 2 & 1 \\ 3 & -1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 1 \\ 3 \end{bmatrix}$$

$$Ax = b$$

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

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EXAMPLE: Solve

$$\begin{aligned} 2x_1 + x_2 &= 1 \\ 3x_1 - x_2 &= 3 \end{aligned}$$

Rewritten as a matrix equation this becomes:

$$\begin{bmatrix} 2 & 1 \\ 3 & -1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 1 \\ 3 \end{bmatrix}$$

$$Ax = b$$

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

Find A^{-1} :

$$\begin{bmatrix} 2 & 1 & 1 & 0 \\ 3 & -1 & 0 & 1 \end{bmatrix} \text{ Row reduce \& find } A^{-1}.$$

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EXAMPLE: Solve

$$\begin{aligned} 2x_1 + x_2 &= 1 \\ 3x_1 - x_2 &= 3 \end{aligned}$$

Rewritten as a matrix equation this becomes:

$$\begin{bmatrix} 2 & 1 \\ 3 & -1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 1 \\ 3 \end{bmatrix}$$

$$Ax = b$$

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

Find A^{-1} :

$$\begin{bmatrix} 2 & 1 & 1 & 0 \\ 3 & -1 & 0 & 1 \end{bmatrix} \text{ Row reduce \& find } A^{-1}.$$

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

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EXAMPLE: Solve

$$\begin{aligned} 2x_1 + x_2 &= 1 \\ 3x_1 - x_2 &= 3 \end{aligned}$$

Rewritten as a matrix equation this becomes:

$$\begin{bmatrix} 2 & 1 \\ 3 & -1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 1 \\ 3 \end{bmatrix}$$

$$Ax = b$$

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

Find A^{-1} :

$$\begin{bmatrix} 2 & 1 & 1 & 0 \\ 3 & -1 & 0 & 1 \end{bmatrix} \text{ Row reduce \& find } A^{-1}.$$

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

And

$$x = A^{-1}b = \begin{bmatrix} 1 & 1 \\ 5 & 5 \\ 3 & 2 \\ 5 & -5 \end{bmatrix} \begin{bmatrix} 1 \\ 3 \end{bmatrix} = \begin{bmatrix} 4 \\ 3 \\ 3 \\ -5 \end{bmatrix}$$

So

$$x_1 = \frac{4}{3}$$

$$x_2 = -\frac{3}{5}$$

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EXAMPLE: Solve
 $2x_1 + x_2 = 5$
 $3x_1 - x_2 = 10.$

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EXAMPLE: Solve
 $2x_1 + x_2 = 5$
 $3x_1 - x_2 = 10.$

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$$x = A^{-1}b = \begin{bmatrix} \frac{1}{5} & \frac{1}{5} \\ 3 & -2 \\ 5 & -5 \end{bmatrix} \begin{bmatrix} 5 \\ 10 \end{bmatrix} = \begin{bmatrix} 3 \\ -1 \end{bmatrix}$$
$$x_1 = 3$$
$$x_2 = -1$$

Lecture 22

Problem: Find C such that
 $\begin{bmatrix} 2 & 1 \\ 3 & -1 \end{bmatrix} C = \begin{bmatrix} 10 & 5 \\ 10 & 15 \end{bmatrix}.$

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Problem: Find C such that
 $\begin{bmatrix} 2 & 1 \\ 3 & -1 \end{bmatrix} C = \begin{bmatrix} 10 & 5 \\ 10 & 15 \end{bmatrix}.$

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Answer:

$$C = \begin{bmatrix} \frac{1}{5} & \frac{1}{5} \\ 3 & -2 \\ 5 & -5 \end{bmatrix} \begin{bmatrix} 10 & 5 \\ 10 & 15 \end{bmatrix} = \begin{bmatrix} 4 & 4 \\ 2 & -3 \end{bmatrix}.$$

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