Section 2.2

The Inverse of a Matrix

The Definition of Inverse

Recall: The multiplicative inverse (or reciprocal) of a nonzero number a is the number b such that $ab = 1$. We define the inverse of a matrix in almost the same way.

Definition

Let A be an $n \times n$ square matrix. We say A is **invertible** (or **nonsingular**) if there is a matrix B of the same size, such that

$$AB = I_n \quad \text{and} \quad BA = I_n.$$

identity matrix

$$\begin{pmatrix} 1 & 0 & \cdots & 0 \\ 0 & 1 & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & 1 \end{pmatrix}$$

In this case, B is the **inverse** of A, and is written A^{-1}.

Example

$$A = \begin{pmatrix} 2 & 1 \\ 1 & 1 \end{pmatrix} \qquad B = \begin{pmatrix} 1 & -1 \\ -1 & 2 \end{pmatrix}.$$

I claim $B = A^{-1}$. Check:

$$AB = \begin{pmatrix} 2 & 1 \\ 1 & 1 \end{pmatrix} \begin{pmatrix} 1 & -1 \\ -1 & 2 \end{pmatrix} = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}$$

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

✔

Poll

[Not done in class]

Poll

Do there exist two matrices A and B such that AB is the identity, but BA is not? If so, find an example. (Both products have to make sense.)

Yes, for instance: $$A = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \end{pmatrix} \qquad B = \begin{pmatrix} 1 & 0 \\ 0 & 1 \\ 0 & 0 \end{pmatrix}.$$

However

If A and B are *square* matrices, then

$$AB = I_n \quad \text{if and only if} \quad BA = I_n.$$

So in this case you only have to check one.

Theorem

If A is invertible, then $Ax = b$ has exactly one solution for every b, namely:

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

Why? Divide by A!

$$Ax = b \rightsquigarrow A^{-1}(Ax) = A^{-1}b \rightsquigarrow (A^{-1}A)x = A^{-1}b$$
$$\rightsquigarrow I_n x = A^{-1}b \rightsquigarrow x = A^{-1}b.$$

$I_n x = x$ for every x

Important

If A is invertible and you know its inverse, then the easiest way to solve $Ax = b$ is by "dividing by A":

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

Example

Solve the system

$$\begin{aligned} 2x_1 + 3x_2 + 2x_3 &= 1 \\ x_1 \phantom{{}+3x_2} + 3x_3 &= 1 \\ 2x_1 + 2x_2 + 3x_3 &= 1 \end{aligned} \qquad \text{using} \qquad \begin{pmatrix} 2 & 3 & 2 \\ 1 & 0 & 3 \\ 2 & 2 & 3 \end{pmatrix}^{-1} = \begin{pmatrix} -6 & -5 & 9 \\ 3 & 2 & -4 \\ 2 & 2 & -3 \end{pmatrix}.$$

Answer: $$\begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 2 & 3 & 2 \\ 1 & 0 & 3 \\ 2 & 2 & 3 \end{pmatrix}^{-1} \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} = \begin{pmatrix} -6 & -5 & 9 \\ 3 & 2 & -4 \\ 2 & 2 & -3 \end{pmatrix} \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} = \begin{pmatrix} -2 \\ 1 \\ 1 \end{pmatrix}.$$

The advantage of using inverses is it doesn't matter what's on the right-hand side of the $=$:

$$\left\{ \begin{aligned} 2x_1 + 3x_2 + 2x_3 &= b_1 \\ x_1 \phantom{{}+3x_2} + 3x_3 &= b_2 \\ 2x_1 + 2x_2 + 3x_3 &= b_3 \end{aligned} \right. \implies \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 2 & 3 & 2 \\ 1 & 0 & 3 \\ 2 & 2 & 3 \end{pmatrix}^{-1} \begin{pmatrix} b_1 \\ b_2 \\ b_3 \end{pmatrix}.$$

Some Facts

Say A and B are invertible $n \times n$ matrices.

1. A^{-1} is invertible and its inverse is $(A^{-1})^{-1} = A$.
2. AB is invertible and its inverse is $(AB)^{-1} = \sout{A^{-1}B^{-1}}\ B^{-1}A^{-1}$.

   Why? $(B^{-1}A^{-1})AB = B^{-1}(A^{-1}A)B = B^{-1}I_nB = B^{-1}B = I_n$.
3. A^T is invertible and $(A^T)^{-1} = (A^{-1})^T$.

   Why? $A^T(A^{-1})^T = (A^{-1}A)^T = I_n^T = I_n$.

Question: If A, B, C are invertible $n \times n$ matrices, what is the inverse of ABC?

i. $A^{-1}B^{-1}C^{-1}$ ii. $B^{-1}A^{-1}C^{-1}$ **iii. $C^{-1}B^{-1}A^{-1}$** iv. $C^{-1}A^{-1}B^{-1}$

Check:

$$(ABC)(C^{-1}B^{-1}A^{-1}) = AB(CC^{-1})B^{-1}A^{-1} = A(BB^{-1})A^{-1}$$
$$= AA^{-1} = I_n.$$

In general, a product of invertible matrices is invertible, and the inverse is the product of the inverses, in the *reverse order*.

Computing A^{-1}

The 2×2 case

Let $A = \begin{pmatrix} a & b \\ c & d \end{pmatrix}$. The **determinant** of A is the number

$$\det(A) = \det \begin{pmatrix} a & b \\ c & d \end{pmatrix} = ad - bc.$$

Facts:

1. If $\det(A) \neq 0$, then A is invertible and $A^{-1} = \frac{1}{\det(A)} \begin{pmatrix} d & -b \\ -c & a \end{pmatrix}$.
2. If $\det(A) = 0$, then A is not invertible.

Why 1?

$$\begin{pmatrix} a & b \\ c & d \end{pmatrix} \begin{pmatrix} d & -b \\ -c & a \end{pmatrix} = \begin{pmatrix} ad - bc & 0 \\ 0 & ad - bc \end{pmatrix} = \begin{pmatrix} d & -b \\ -c & a \end{pmatrix} \begin{pmatrix} a & b \\ c & d \end{pmatrix}$$

So we get the identity by dividing by $ad - bc$.

Example

$$\det \begin{pmatrix} 1 & 2 \\ 3 & 4 \end{pmatrix} = 1 \cdot 4 - 2 \cdot 3 = -2 \qquad \begin{pmatrix} 1 & 2 \\ 3 & 4 \end{pmatrix}^{-1} = -\frac{1}{2} \begin{pmatrix} 4 & -2 \\ -3 & 1 \end{pmatrix}.$$

Let A be an $n \times n$ matrix. Here's how to compute A^{-1}.

1. Row reduce the augmented matrix $\left(\, A \mid I_n \,\right)$.
2. If the result has the form $\left(\, I_n \mid B \,\right)$, then A is invertible and $B = A^{-1}$.
3. Otherwise, A is not invertible.

Example

$$A = \begin{pmatrix} 1 & 0 & 4 \\ 0 & 1 & 2 \\ 0 & -3 & -4 \end{pmatrix}$$

[interactive]

Computing A^{-1}

Example

$$\left(\begin{array}{ccc|ccc} 1 & 0 & 4 & 1 & 0 & 0 \\ 0 & 1 & 2 & 0 & 1 & 0 \\ 0 & -3 & -4 & 0 & 0 & 1 \end{array}\right) \xrightarrow{R_3 = R_3 + 3R_2} \left(\begin{array}{ccc|ccc} 1 & 0 & 4 & 1 & 0 & 0 \\ 0 & 1 & 2 & 0 & 1 & 0 \\ 0 & 0 & 2 & 0 & 3 & 1 \end{array}\right)$$

$$\xrightarrow[R_2 = R_2 - R_3]{R_1 = R_1 - 2R_3} \left(\begin{array}{ccc|ccc} 1 & 0 & 0 & 1 & -6 & -2 \\ 0 & 1 & 0 & 0 & -2 & -1 \\ 0 & 0 & 2 & 0 & 3 & 1 \end{array}\right)$$

$$\xrightarrow{R_3 = R_3 \div 2} \left(\begin{array}{ccc|ccc} 1 & 0 & 0 & 1 & -6 & -2 \\ 0 & 1 & 0 & 0 & -2 & -1 \\ 0 & 0 & 1 & 0 & 3/2 & 1/2 \end{array}\right)$$

So $\begin{pmatrix} 1 & 0 & 4 \\ 0 & 1 & 2 \\ 0 & -3 & -4 \end{pmatrix}^{-1} = \begin{pmatrix} 1 & -6 & -2 \\ 0 & -2 & -1 \\ 0 & 3/2 & 1/2 \end{pmatrix}$.

Check: $\begin{pmatrix} 1 & 0 & 4 \\ 0 & 1 & 2 \\ 0 & -3 & -4 \end{pmatrix} \begin{pmatrix} 1 & -6 & -2 \\ 0 & -2 & -1 \\ 0 & 3/2 & 1/2 \end{pmatrix} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$ ✔

Why Does This Work?

We can think of the algorithm as simultaneously solving the equations

$$Ax_1 = e_1 : \quad \left(\begin{array}{ccc|ccc} 1 & 0 & 4 & 1 & 0 & 0 \\ 0 & 1 & 2 & 0 & 1 & 0 \\ 0 & -3 & -4 & 0 & 0 & 1 \end{array}\right)$$

$$Ax_2 = e_2 : \quad \left(\begin{array}{ccc|ccc} 1 & 0 & 4 & 1 & 0 & 0 \\ 0 & 1 & 2 & 0 & 1 & 0 \\ 0 & -3 & -4 & 0 & 0 & 1 \end{array}\right)$$

$$Ax_3 = e_3 : \quad \left(\begin{array}{ccc|ccc} 1 & 0 & 4 & 1 & 0 & 0 \\ 0 & 1 & 2 & 0 & 1 & 0 \\ 0 & -3 & -4 & 0 & 0 & 1 \end{array}\right)$$

Now note $A^{-1}e_i = A^{-1}(Ax_i) = x_i$, and x_i is the ith column in the augmented part. Also $A^{-1}e_i$ is the ith column of A^{-1}.