

Math 511

Q's

11.4

A^{-1} is a matrix such that

$$\underline{A^{-1}A} = \underline{AA^{-1}} = I$$

$$A = \begin{bmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{bmatrix}$$

$$A^{-1} = \frac{1}{a_{11}a_{22} - a_{21}a_{12}} \begin{bmatrix} a_{22} & -a_{12} \\ -a_{21} & a_{11} \end{bmatrix}$$

show

true?

$$\text{b/c } A(\alpha B) = \alpha AB$$

$$\begin{aligned} \text{step 1 } \frac{1}{d} \begin{bmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{bmatrix} \begin{bmatrix} a_{22} & -a_{12} \\ -a_{21} & a_{11} \end{bmatrix} &= \dots = \frac{1}{d} \begin{bmatrix} a_{11}a_{22} - a_{21}a_{12} & 0 \\ 0 & a_{11}a_{22} - a_{21}a_{12} \end{bmatrix} \\ &= \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \end{aligned}$$

$$\text{step 2 } \frac{1}{d} \begin{bmatrix} a_{22} & -a_{12} \\ -a_{21} & a_{11} \end{bmatrix} \begin{bmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{bmatrix} = \dots = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$$

(*) $A^2 = 0$ & $(I - A)$ is non-singular

$$\text{show } (I - A)^{-1} = (I + A)$$

$$\text{Known: } (B)(B^{-1}) = I = (B^{-1})(B)$$

$$\begin{aligned} \text{step 1 } (I - A)(I + A) &= I^2 + IA - AI - A^2 \\ &= I + A - A - 0 \\ &= I + 0 - 0 = I \end{aligned}$$

step 2

Note: HW 2 Due Monday

Elem. Matrices

E_{type 1}: Swap row i j

E_{type 2}: M * row i = New row i

E_{type 3}: row i + M row j = New row i

$$\begin{bmatrix} 0 & 1 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{bmatrix} = \begin{bmatrix} 4 & 5 & 6 \\ 1 & 2 & 3 \\ 7 & 8 & 9 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 2 & 3 \\ 4 & 8 & 12 \\ 7 & 8 & 9 \end{bmatrix} = \begin{bmatrix} 1 & 2 & 3 \\ 2 & 4 & 6 \\ 7 & 8 & 9 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 0 & 0 \\ -3/2 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 2 & -1 & 1 \\ 3 & 1 & 0 \\ 0 & 1 & 2 \end{bmatrix} = \begin{bmatrix} 2 & -1 & 1 \\ 0 & 5/2 & -3/2 \\ 0 & 1 & 2 \end{bmatrix} \quad \underbrace{r_2 + (-3/2)r_1 = Nr_2}$$

gauss elim on

has

Exact Matrix Alg.

$$A X = b$$

augmented matrix $\left[\begin{array}{c|c} & 1 \end{array} \right]$

row op

$$E_1 A X = E_1 b$$

row op

$$E_2 E_1 A X = E_2 E_1 b$$

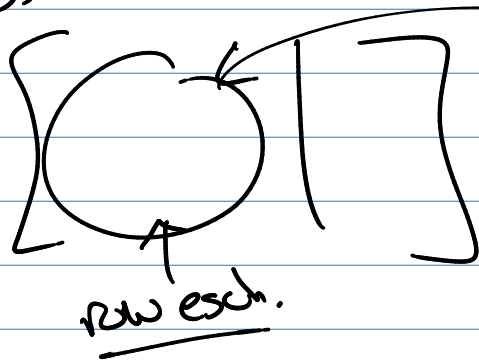
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by product

Finished Gauss

elim



$$E_k \dots E_2 E_1 A \quad x = E_k \dots E_1 b$$

So

$$E_k \dots E_2 E_1 A = U$$

↑ upper triangular

If I restrict myself to only type 3 ops

$$E_k \dots E_2 E_1 A \Rightarrow U$$

$$A = \underbrace{E_1^{-1} E_2^{-1} \dots E_k^{-1}}_{\text{type 3}} U$$

but b/c we did gauss elim these are lower triangular as well.

Notice if I mult. these it is also lower triangular, call it L

$$A = LU$$

Note: check

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

$$E_3^{-1} E_2^{-1} E_1^{-1} A$$

Mult these at home and compare to the matrices themselves.

Partitioned Matrix

$$A = \begin{bmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ \vdots & & & \\ a_{m1} & \dots & \dots & a_{mn} \end{bmatrix} = \begin{bmatrix} A_{11} & A_{12} \\ \hline A_{21} & A_{22} \end{bmatrix}$$

(ex) $A = \begin{bmatrix} 1 & 2 & 3 & | & 4 \\ 5 & 6 & 7 & | & 8 \\ \hline 1 & 0 & 1 & | & 2 \\ 1 & 2 & 1 & | & 3 \\ 0 & 1 & 0 & | & 0 \end{bmatrix}$

| | | | |
|----------|----------|----------|----------|
| A_{11} | A_{12} | A_{13} | A_{14} |
| A_{21} | A_{22} | A_{23} | A_{24} |
| A_{31} | A_{32} | A_{33} | A_{34} |

(partition) 3×4

| | |
|----------|----------|
| B_{11} | B_{12} |
| B_{21} | B_{22} |
| B_{31} | B_{32} |
| B_{41} | B_{42} |

(partition) 4×2

$$\begin{bmatrix} A_{11} & A_{12} \\ \hline A_{21} & A_{22} \end{bmatrix} + A_{12} B_{21} + A_{13} B_{31} + A_{14} B_{41}$$

$=$

| | |
|--|--|
| | |
| | |
| | |

partition

3×2

When does A^{-1} exist?

1x1 system of eq's

$$3x = 4 \rightarrow \begin{matrix} \text{aug. matrix} \\ [3 \mid 4] \end{matrix}$$

$$\text{Matrix tlg } [3][x] = [4]$$

$$\left[\frac{1}{3}\right][3][x] = \left[\frac{1}{3}\right][4]$$

$$[1][x] = \left[\frac{4}{3}\right]$$

$$[x] = \left[\frac{4}{3}\right]$$

any prob?

$$[a][x] = [b]$$

$$[a]^{-1}[a][x] = [a]^{-1}[b]$$

$$\det([a]) = a$$

Notice: $\det(M) = 0$ \downarrow inv. doesn't exist
 $\det(M) \neq 0$ inv. does exist

$$\begin{bmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} b_1 \\ b_2 \end{bmatrix}$$

CSP
(x, y)

$$\begin{bmatrix} x \\ y \end{bmatrix} = \frac{1}{a_{11}a_{22} - a_{12}a_{21}} \begin{bmatrix} a_{22} & -a_{12} \\ -a_{21} & a_{11} \end{bmatrix} \begin{bmatrix} b_1 \\ b_2 \end{bmatrix}$$

$$\det \begin{pmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{pmatrix} = a_{11}a_{22} - a_{21}a_{12}$$

$$\det(M) = 0 \rightarrow \text{no inv.}$$

$$\det(M) \neq 0 \rightarrow \text{has inv.}$$
