MATH 2121 - Lecture # 9

### Outline:

- () Review : matrix operations
- (2) Discurs invertible functions = [one-toone + onto]
- 3 Invertible matrices

Thas standard matrix A which is SXT U has standard matrix B which is man Last time: adding and multiplying matrices 1 Suppose  $T: \mathbb{R}^r \to \mathbb{R}^s$  and  $U: \mathbb{R}^n \to \mathbb{R}^m$  are linear. Let A and B be the standard matrices with T(x) = Ax and U(x) = Bx. Me Can 1.  $cT: \mathbb{R}^r \to \mathbb{R}^s$  for  $c \in \mathbb{R}$  is the linear transformation with (cT)(x) = cT(x). Standard matrix of cT is matrix cA formed by multiplying all entries by c. rescale **Definition.** cA is the matrix  $\begin{vmatrix} ca_1 & ca_2 & \dots & ca_r \end{vmatrix}$  where  $A = \begin{bmatrix} a_1 & a_2 & \dots & a_r \end{vmatrix}$ . TorA 2. If r = n and s = m so A and B have the same size, then can form T + U: Can  $\mathbb{R}^n \to \mathbb{R}^m$  as the linear transformation with (T+U)(x) = T(x) + U(x). 000 The standard matrix of T + U is A + B where: T+V **Definition.** A + B is formed by summing corresponding entries of A and B. Or  $\underbrace{\mathsf{E}}_{+} \underbrace{\mathsf{S}} \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix} = \begin{bmatrix} \mathsf{S} & \mathsf{10} \\ \mathsf{10} & \mathsf{1S} \end{bmatrix} \underbrace{\mathsf{E}}_{+} \begin{bmatrix} 1 \\ 2 \\ 0 \\ \mathsf{12} \end{bmatrix} + \begin{bmatrix} 3 \\ 3 \\ 0 \\ \mathsf{0} \\ \mathsf{1} \end{bmatrix} = \begin{bmatrix} 4 \\ 0 \\ 1 \\ \mathsf{1} \end{bmatrix}$ 

in the case when (codomain v) = (domain T) # rows of B = # columns of A

Compose ToU multiply AB

3. If the domain of T is the codomain of  $U_r$ , meaning that  $r = m_r$ , then the composition  $T \circ U : \mathbb{R}^n \to \mathbb{R}^s$  is the function  $(T \circ U)(x) = T(U(x))$ . incor of The standard matrix of  $T \circ U$  is the product AB where: T and U are **Definition.** The product AB is the matrix  $AB = \begin{bmatrix} Ab_1 & Ab_2 & \dots & Ab_n \end{bmatrix}$ inear where  $B = \begin{bmatrix} b_1 & b_2 & \dots & b_n \end{bmatrix}$ . Some remarks. A + B is only defined if A and B are matrices of the same size. [3 4] = [ 10 ] We have A + B = B + A when either side is defined. AB only defined if number of columns of A equals number of rows of B. AB has same number of rows as A, and same number of columns as B. Even if AB and BA are both defined, we may still have  $AB \neq BA$ 

Fact If M is a 2x2 matrix then MIZ=M and MOZXZ = OZZZ Remarks about block matrices: Suppose A, B, C, D and W, X, Y, Z are matrices Such that can form  $\begin{bmatrix} A & B \\ C & D \end{bmatrix}$  and  $\begin{bmatrix} W \times \\ Y & Z \end{bmatrix}$ This means  $\begin{cases} # rows of A = # rows of B \\ # cols of A = # cols of C \\ # cols of B = # cols of D \end{cases}$ and likewise for W, X,Y,Z

**Example.** Let 
$$A = \begin{bmatrix} a & b & c & a \\ e & f & g & h \\ i & j & k & l \end{bmatrix}$$
 be a  $3 \times 4$  matrix.

Consider what happens when we multiply A on the left by various  $3 \times 3$  matrices.

**SURP**: 1.  $\begin{bmatrix} 1 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & 1 & 0 \end{bmatrix} A = \begin{bmatrix} a & b & c & d \\ i & j & k & l \\ e & f & a & b \end{bmatrix}$ : swaps rows 2 and 3 of A. **rescale.** 2.  $\begin{bmatrix} 1 & 0 & 0 \\ 0 & 3 & 0 \\ 0 & 0 & 1 \end{bmatrix} A = \begin{bmatrix} a & b & c & d \\ 3e & 3f & 3g & 3h \\ i & j & k & l \end{bmatrix}$ : rescales row 2 by factor 3.  $\begin{array}{c} \textbf{rem} \\ \textbf{3.} \\ \textbf{1} & 0 & 2 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{array} \right] A = \left[ \begin{array}{c} a + 2i & b + 2j & c + 2k & d + 2l \\ e & f & g & h \\ i & j & k & l \end{array} \right] : \text{ adds } 2 \times \text{row3 to row1.}$ = a matrix obtained by doing one row op to I=['i] elementary matrix

Each of the matrices E that are left-multiplied with A are examples of *elementary matrices*: matrices formed by doing exactly one row operation to the *identity matrix* 

$$\mathbf{I} = \begin{bmatrix} 1 & & \\ & 1 & \\ & & \ddots \\ & & & 1 \end{bmatrix} \xrightarrow[\mathbf{OP}]{\mathbf{OP}} \mathbf{E}$$

that has all 1's on the diagonal and all 0's in off-diagonal positions.

If E is elementary, then EA is obtained from A by doing one row operation.

Important deduction: row operations on a matrix correspond to multiplying on the left by elementary matrices.

AT "A transpose

### 2 Matrix transpose

The *transpose* of  $m \times n$  matrix A is  $n \times m$  matrix  $A^{\top}$  primed by flipping A across the main diagonal, in order to interchange rows and columns.

If 
$$A = \begin{bmatrix} a & c \\ a & e & f \end{bmatrix}$$
 and  $A^{\top} = \begin{bmatrix} a & d \\ b & e \\ c & f \end{bmatrix}$ .  
If  $C = \begin{bmatrix} 1 & 1 & 1 & 1 \\ -3 & 5 & -2 & 7 \\ 0 & 0 & 1 & 0 \end{bmatrix}$  then  $C^{\top} = \begin{bmatrix} 1 & -3 & 0 \\ 1 & 5 & 0 \\ 1 & -2 & 1 \\ 1 & 7 & 0 \end{bmatrix}$ .

 $\rightarrow$   $(A^{\top})^{\top} = A$  since flipping twice does nothing.

When defined, we have  $(A+B)^{\top} = A^{\top} + B^{\top}$  and  $(cA)^{\top} = c(A^{\top})$  for all  $c \in \mathbb{R}$ When defined, we have  $(AB)^{\top} = B^{\top}A^{\top}$ .

#### 3 Inverses

Let  $f: X \to Y$  be a function with domain X and codomain Y.

**Definition.** The function f is *invertible* of *bijective* if f is <u>both onto and one-to-one</u>. Here is a more direct definition of an invertible function:

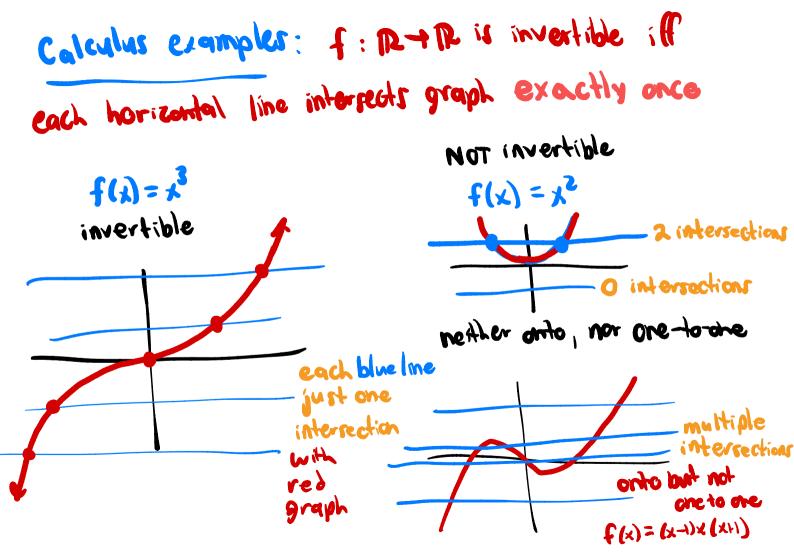
**Proposition.** The function f is invertible if and only if for each  $b \in Y$  there is exactly one  $a \in X$  with f(a) = b.

*Proof.* f is onto iff for each  $b \in Y$  there is at least one  $a \in X$  with f(a) = b.

f is one-to-one iff for each  $b \in Y$  there is at most one  $a \in X$  with f(a) = b.

Therefore f is both onto and one-to-one if and only if the given condition holds.  $\Box$ 

f each elem of Y is the adput of one and only one input in X (under f)



as  $foid_x(o) = f(id_y(o)) = f(a)$ foid = f ideof = f by similar reasoning The *identity function*  $id_X : X \to X$  on a set X has formula  $id_X(a) = a$  for all  $a \in X$ . If  $f: X \to Y$  and  $g: Y \to X$  are any functions then  $f \circ id_X = f$  and  $id_X \circ g = g$ . **Example.** The identity function on  $\mathbb{R}^n$  is the linear transformation  $\mathrm{id}_{\mathbb{R}^n} : \mathbb{R}^n \to \mathbb{R}^n$ whose standard matrix is the  $n \times n$  *identity matrix*  $\begin{bmatrix} e_1 e_2 \cdots e_n \end{bmatrix} = I_n = \begin{bmatrix} 1 & 1 \\ & 1 \\ & \ddots & 1 \end{bmatrix} \begin{bmatrix} standard \\ matrix \end{bmatrix}$ If  $AI_n$  is defined then  $AI_n = A$ . If  $I_n A$  is defined then  $I_n A = A$ . I instead of In often write always true that AI = IA = A Then

A function is invertible if and only if it has an *inverse* in the following sense.

**Proposition.** The function  $f: X \to Y$  is invertible if and only if there is a function

 $f^{-1}: Y \to X$  for  $f^{-1} = \operatorname{id}_Y$  and  $f^{-1} \circ f = \operatorname{id}_X$ . If there exists such a function  $f^{-1}$ , then it is unique, and we call it the *inverse* of f.

$$\frac{f}{f} : \mathbb{R} \to \mathbb{R}$$

# How to detect invertibility of linear functions and compute the inverse?

**Example.** Suppose  $T : \mathbb{R}^2 \to \mathbb{R}^2$  is the linear funct on T(v) = Av for  $A = \begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix}$ .

We have 
$$A = \begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix} \sim \begin{bmatrix} 1 & 2 \\ 0 & -2 \end{bmatrix} \sim \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} = \mathsf{RREF}(A) \checkmark$$

This means A has a pivot position in every row and every column.

This implies that T is onto and one-to-one, i.e., bijective. What is the inverse  $T^{-1}$  of T? We know that T': R2 + R2 exists. Computing any single value T'(y) a mounts to solving Ax=y Note that  $T^{-1}\left(\begin{bmatrix}1\\0\end{bmatrix}\right)$  is the unique vector  $x = \begin{bmatrix}x_1\\x_2\end{bmatrix}$  such that  $Ax = \begin{bmatrix}1\\0\end{bmatrix}$ . We can solve for x by row reducing the augmented matrix of this matrix equation:  $\begin{bmatrix} 1 & 2 & 1 \\ 3 & 4 & 0 \end{bmatrix} \sim \begin{bmatrix} 1 & 2 & 1 \\ 0 & -2 & -3 \end{bmatrix} \sim \begin{bmatrix} 1 & 0 & -2 \\ 0 & -2 & -3 \end{bmatrix} \sim \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \begin{pmatrix} -2 \\ 3/2 \end{bmatrix},$ which means that the equation's unique solution is  $x = T^{-1} \begin{pmatrix} \begin{vmatrix} 1 \\ 0 \end{vmatrix} = \begin{vmatrix} -2 \\ 3/2 \end{vmatrix}$ 

 $AT'(y) = T(T'(y)) = (T \circ T')(y) = id_{R^2}(y) = y$ treat this as variable X then solve Ax = y

Similarly, 
$$T^{-1}\left(\begin{bmatrix} 0\\1 \end{bmatrix}\right)$$
 is the unique vector  $\mathbf{x} = \begin{bmatrix} \mathbf{x}_{1} \\ \mathbf{x}_{2} \end{bmatrix}$  such that  $\mathbf{x} = \begin{bmatrix} 0\\1 \end{bmatrix}$ .  
We again solve by row reduction to reduced echelon form:  
 $\left[\mathbf{x} \cdot \mathbf{y}\right] = \begin{bmatrix} 1 & 2 & 0 \\ 3 & 4 & 1 \end{bmatrix} \sim \begin{bmatrix} 1 & 2 & 0 \\ 0 & -2 & 1 \end{bmatrix} \sim \begin{bmatrix} 1 & 0 & 1 \\ 0 & -2 & 1 \end{bmatrix} \sim \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} = \begin{bmatrix} 1 \\ -1/2 \end{bmatrix} = \mathbf{e}\mathbf{x} \cdot \mathbf{e}\mathbf{x}$   
which means that  $y = \begin{bmatrix} T^{-1}\left(\begin{bmatrix} 0 \\ 1 \end{bmatrix}\right) = \begin{bmatrix} 1 \\ -1/2 \end{bmatrix}$   
Note: we have computed  $T(\mathbf{e}_{1})$  and  $T(\mathbf{e}_{2})$   
So if  $T'$  wore linear then its shandard matrix  
would be precisely  $[T'(\mathbf{e}_{1}) T'(\mathbf{e}_{2})] = \begin{bmatrix} -2 \\ 3/2 \\ -1/2 \end{bmatrix}$ 

If we knew that  $T^{-1}$  were linear, then we could conclude that

$$T^{-1}(v) = Bv$$
 for  $B = \begin{bmatrix} -2 & 1\\ 3/2 & -1/2 \end{bmatrix}$ 

 $\longrightarrow$  This turns out to be the right formula for  $T^{-1}$ . To see why, just check that

$$AB = \begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix} \begin{bmatrix} -2 & 1 \\ 3/2 & -1/2 \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$$
  
and  
$$BA = \begin{bmatrix} -2 & 1 \\ 3/2 & -1/2 \end{bmatrix} \begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$$
  
so  $T \circ T^{-1} = T^{-1} \circ T = id_{\mathbb{R}^2}$ .  
To  $T'(x) = T(T'(x)) = A(Bx) = (AB)x = Jx = x$   
Similarly  $T' \circ T(x) = B(Ax) = (BA)x = Jx = x$ 

It turns out that the inverse of an invertible linear transformation is always linear. Moreover, a linear transformation is invertible only if its standard matrix is square:

Let  $T: \mathbb{R}^n \to \mathbb{R}^m$  be a function.

**Proposition.** If T is linear and invertible, then n = m and  $T^{-1}$  is linear.

*Proof.* From results last time, we know that T is onto only if  $n \ge m$ .

Likewise, T is one-to-one only if  $n \leq m$ .

If T is both onto and one-to-one, then necessarily n = m.

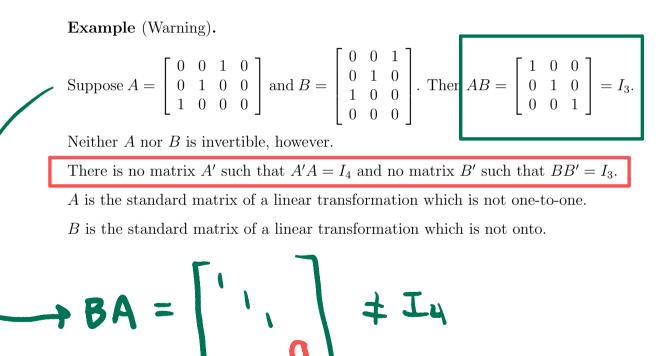
To check that  $T^{-1}$  is linear, use its definition to verify the two needed properties.  $\Box$ 

## If T is linear then sc is T' (when defined) what is standard of T' in terms of T?

Definition. Let A be an  $n \times n$  matrix and define  $T : \mathbb{R}^n \to \mathbb{R}^n$  by T(x) = Ax. The matrix A is *invertible* if the function T is invertible. The *inverse* of A is the unique matrix  $A^{-1}$  such that  $T^{-1}(x) = A^{-1}x$ . More concretely: Proposition. Let A be an  $n \times n$  matrix. The following mean the same thing: 1 A is invertible. 2 There is an  $n \times n$  matrix  $A^{-1}$  such that  $AA^{-1} = A^{-1}A = I_n$ . 3 For each  $b \in \mathbb{R}^n$  the equation Ax = b has a unique solution. 4 RREF $(A) = I_n$ .

A synonym for an invertible matrix is a *non-singular matrix*.

# By def only square matrices can be invertible



# Ex the |x| matrix A = [a] is invertible iff $a \neq 0$ and then $A^{-1} = [V_a]$

The following is a useful formula for small calculations.

**Theorem.** Let 
$$A = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$$
 be an arbitrary  $2 \times 2$  matrix.  
(1)  $A$  is invertible if and only if  $ad - bc \neq 0$ .  
(2) If  $ad - bc \neq 0$  then  $A^{-1} = \frac{1}{ad - bc} \begin{bmatrix} d & -b \\ -c & a \end{bmatrix}$ .

*Proof.* When ad - bc = 0, can deduce that one row is a scalar multiple of the other, so  $\mathsf{RREF}(A)$  has at least one zero row and is not equal to  $I_2$ , so A is not invertible.

When ad - bc, can check directly that formula for  $A^{-1}$  has  $AA^{-1} = A^{-1}A = I_2$ .  $\Box$ 

Example. Earlier example showed that 
$$\begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix}^{-1} = \begin{bmatrix} -2 & 1 \\ 3/2 & -1/2 \end{bmatrix} = \frac{1}{-2} \begin{bmatrix} 4 & -2 \\ -3 & 1 \end{bmatrix}$$
.  
A<sup>\*</sup> = **()** regate offore on the set of the

$$A^{-1}A = \frac{1}{ab-bc} \begin{bmatrix} d-b \\ -c \\ a \end{bmatrix} \begin{bmatrix} a \\ c \\ b \end{bmatrix}$$
$$= \frac{1}{ab-bc} \begin{bmatrix} da-bc \\ db-bd \\ -ca+ac \\ -bc+ad \end{bmatrix}$$
$$= \frac{1}{ab-bc} \begin{bmatrix} ab-bc \\ -ca+ac \\ -bc+ad \end{bmatrix}$$
$$= \frac{1}{ab-bc} \begin{bmatrix} ab-bc \\ 0 \\ ab-bc \end{bmatrix}$$
$$= \frac{1}{ab-bc} \begin{bmatrix} ab-bc \\ 0 \\ ab-bc \end{bmatrix}$$

A<sup>T</sup>(A<sup>T</sup>)<sup>T</sup> = (A<sup>T</sup>A)<sup>T</sup> = J<sup>T</sup> = J  
(A<sup>T</sup>)<sup>T</sup>A<sup>T</sup> = (AA<sup>T</sup>)<sup>T</sup> = J<sup>T</sup> = J  
Theorem. Let A and B be 
$$n \times n$$
 matrices.  
1. If A is invertible then  $(A^{-1})^{-1} = A$ .  
2. If A and B are both invertible then AB is invertible with  $(AB)^{-1} = B^{-1}A^{-1}$ .  
3. If A is invertible then A<sup>T</sup> is invertible with  $(A^{T})^{-1} = (A^{-1})^{T}$ .  
A corollary of this theorem is that the product of a list of  $n \times n$  invertible matrices is itself invertible, with inverse the product of the inverses in reverse order. In symbols:  
 $(ABC \cdots Z)^{-1} = Z^{-1} \cdots C^{-1}B^{-1}A^{-1}$ .  
A b) (B<sup>T</sup>A<sup>T</sup>)  
A b) (B<sup>T</sup>A<sup>T</sup>)  
A b) (B<sup>T</sup>A<sup>T</sup>)  
A b) (B<sup>T</sup>A<sup>T</sup>)  
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 $(ABC \cdots Z)^{-1} = Z^{-1} \cdots C^{-1}B^{-1}A^{-1}$ .

How to compute A' if A is nxh and h>2?

Checking whether a matrix is invertible is almost same process as computing inverse.

Process to compute  $A^{-1}$ Let A be an  $n \times n$  matrix. Consider the  $n \times 2n$  matrix A  $I_n$  =  $\begin{bmatrix} A & I_n \end{bmatrix}$ If A is invertible then RREF ( $\begin{bmatrix} A & I_n \end{bmatrix}$ ) =  $\begin{bmatrix} I_n & A^{-1} \end{bmatrix}$ So to compute  $A^{-1}$ , row reduce  $\begin{bmatrix} A & I_n \end{bmatrix}$ , and then take the last n columns.

in general, for any square matrix  $A_{,}$ RREF([A I]) = [RREF(A) B] if A is invertible, RREF(A) = I and  $A^{-1} = B$ (otherwise RREF(A) = I)

