Invertible Matrices

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Definition. $\mathbf{A} \in \mathbb{R}^{m \times n}$ is invertible (or nonsingular) if for every $\mathbf{b} \in \mathbb{R}^{m \times 1}$

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Only square matrices ( $m=n$ ) can be invertible.

1. Which (one ore more) of the following statements about the matrix
are correct?

$$
\mathbf{A}=\left[\begin{array}{ll}
1 & -2 \\
3 & -6
\end{array}\right]
$$

(i) The equation $\mathrm{Ax}=\mathrm{b}$, where $\mathrm{b}=\left[\begin{array}{ll}1 & 0\end{array}\right]^{T}$, has a unique solution.
(ii) The equation $\mathrm{Ax}=\mathrm{b}$, where $\mathrm{b}=\left[\begin{array}{ll}1 & 3\end{array}\right]^{T}$, has multiple solutions.
(iii) A is invertible.
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Key Identities on Matrix Inverse

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\cdot \\
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\bullet & \mathbf{A B}=\mathbf{I}
\end{aligned}
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\end{aligned}
$$

- $\mathbf{A B}=\mathbf{I} \quad \Leftrightarrow \quad \mathbf{A}$ and $\mathbf{B}$ are inverses of each other

2. The matrix

$$
\mathbf{A}=\left[\begin{array}{rr}
\cos \theta & -\sin \theta \\
\sin \theta & \cos \theta
\end{array}\right]
$$

represents counterclockwise rotation by angle $\theta$ on the Cartesian plane.
Determine $\mathbf{A}^{-1}$.
3. If

$$
\mathbf{A}\left[\begin{array}{l}
2 \\
3
\end{array}\right]=\left[\begin{array}{l}
1 \\
0
\end{array}\right] \quad \text { and } \quad \mathbf{A}\left[\begin{array}{r}
-1 \\
4
\end{array}\right]=\left[\begin{array}{l}
1 \\
1
\end{array}\right]
$$

then $\mathbf{A}^{-1}=$
4. Given

$$
\mathbf{L}=\left[\begin{array}{rrrr}
1 & 0 & 0 & 0 \\
-1 & 1 & 0 & 0 \\
-1 & -1 & 1 & 0 \\
-1 & -1 & -1 & 1
\end{array}\right] \quad \text { and } \quad \mathbf{L}^{-1}=\left[\begin{array}{llll}
1 & 0 & 0 & 0 \\
1 & 1 & 0 & 0 \\
2 & 1 & 1 & 0 \\
c & 2 & 1 & 1
\end{array}\right]
$$

what is the value of $c$ ?
(i) 0
(ii) 3
(iii) 4
(iv) -3

Product and Transpose

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5. 

$$
\text { If } \begin{aligned}
& {\left[\begin{array}{lll}
a & 0 & 0 \\
b & d & 0 \\
c & e & f
\end{array}\right]^{-1}=\left[\begin{array}{lll}
p & 0 & 0 \\
q & s & 0 \\
r & t & u
\end{array}\right], \text { then } } \\
& {\left[\begin{array}{lll}
f & 0 & 0 \\
c & b & a \\
e & d & 0
\end{array}\right]^{-1}=}
\end{aligned}
$$

Triangular Matrices

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\mathbf{L x}=\mathbf{b} \quad \Leftrightarrow \quad\left\{\begin{array}{ccc}
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\ell_{21} x_{1}+\ell_{22} x_{2} & & =b_{2} \\
\vdots & \vdots & \ddots \\
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Solved by forward substitution:

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Solution exists and is unique (i.e., $\mathbf{L}$ is invertible)

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Solved by forward substitution: $x_{1} \rightarrow x_{2} \rightarrow \cdots \rightarrow x_{m}$
Solution exists and is unique (i.e., $\mathbf{L}$ is invertible) if and only if $\ell_{i i} \neq 0$ for all $i$.

Solution of $\mathbf{A x}=\mathbf{b}$ by Gaussian Elimination

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Key fact:

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## Solution of $\mathrm{Ax}=\mathrm{b}$ by Gaussian Elimination

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In $j^{\text {th }}$ step, variable $x_{j}$ is eliminated from equations $(j+1)^{\text {th }}$ through $m^{\text {th }}$. End result:

$$
\mathbf{U x}=\mathbf{c},
$$

where $\mathbf{U}$ is upper triangular.

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- Backward substitution solves $\mathbf{U x}=\mathbf{c}$.

Invertibility (or not) of $\mathbf{A}$ is established during forward elimination.

6 and 7. Forward phase of Gaussian elimination:

| $m$ | $x_{1}$ | $x_{2}$ | $x_{3}$ | $b$ |
| ---: | ---: | ---: | ---: | ---: |
|  | $\boxed{4}$ | 5 | 2 | 12 |
| -1 | 4 | 7 | -2 | 4 |
| $c$ | 3 | 3 | 2 | 9 |
|  | 4 | 5 | 2 | 12 |
|  | 0 | $\boxed{2}$ | -4 | -8 |
| $3 / 8$ | 0 | $-3 / 4$ | $1 / 2$ | 0 |

Determine the value of $c$ and the solution $\left(x_{1}, x_{2}, x_{3}\right)$.

