

Linear Methods (Math 211)

Lecture 11 - §2.4

(with slides adapted from K. Seyffarth)

David Roe

October 2, 2013

Recall

- 1 The Matrix Inversion Algorithm
- 2 Properties of Inversion

Today

- 1 Properties of Inversion (continued)
- 2 Inverses of Matrix Transformations
- 3 Elementary Matrices

Example

True or false? If $A^3 = 4I$, then A is invertible.

Example

True or false? If $A^3 = 4I$, then A is invertible.

If $A^3 = 4I$, then

$$\frac{1}{4}A^3 = I,$$

so

$$\left(\frac{1}{4}A^2\right)A = I \text{ and } A\left(\frac{1}{4}A^2\right) = I.$$

Example

True or false? If $A^3 = 4I$, then A is invertible.

If $A^3 = 4I$, then

$$\frac{1}{4}A^3 = I,$$

so

$$\left(\frac{1}{4}A^2\right)A = I \text{ and } A\left(\frac{1}{4}A^2\right) = I.$$

Therefore A is invertible, and $A^{-1} = \frac{1}{4}A^2$. **True**

Example

True or false? If A and B are invertible, then $A + B$ is invertible.

Example

True or false? If A and B are invertible, then $A + B$ is invertible.

Take $A = I$ and $B = -I$. Both are invertible but $A + B = 0$ is not.

False

Theorem (§2.4 Theorem 5)

Let A be an $n \times n$ matrix; \mathbf{x} and \mathbf{b} are n -vectors (i.e., $n \times 1$ matrices). The following conditions are equivalent:

Theorem (§2.4 Theorem 5)

Let A be an $n \times n$ matrix; \mathbf{x} and \mathbf{b} are n -vectors (i.e., $n \times 1$ matrices). The following conditions are equivalent:

- 1 A is invertible.

Theorem (§2.4 Theorem 5)

Let A be an $n \times n$ matrix; \mathbf{x} and \mathbf{b} are n -vectors (i.e., $n \times 1$ matrices). The following conditions are equivalent:

- 1 A is invertible.
- 2 $A\mathbf{x} = \mathbf{0}$ has only the trivial solution, $\mathbf{x} = \mathbf{0}$.

Theorem (§2.4 Theorem 5)

Let A be an $n \times n$ matrix; \mathbf{x} and \mathbf{b} are n -vectors (i.e., $n \times 1$ matrices). The following conditions are equivalent:

- ① A is invertible.
- ② $A\mathbf{x} = \mathbf{0}$ has only the trivial solution, $\mathbf{x} = \mathbf{0}$.
- ③ A can be transformed to I_n by elementary row operations.

Theorem (§2.4 Theorem 5)

Let A be an $n \times n$ matrix; \mathbf{x} and \mathbf{b} are n -vectors (i.e., $n \times 1$ matrices). The following conditions are equivalent:

- 1 A is invertible.
- 2 $A\mathbf{x} = \mathbf{0}$ has only the trivial solution, $\mathbf{x} = \mathbf{0}$.
- 3 A can be transformed to I_n by elementary row operations.
- 4 The system $A\mathbf{x} = \mathbf{b}$ has at least one solution \mathbf{x} for any choice of \mathbf{b} .

Theorem (§2.4 Theorem 5)

Let A be an $n \times n$ matrix; \mathbf{x} and \mathbf{b} are n -vectors (i.e., $n \times 1$ matrices). The following conditions are equivalent:

- 1 A is invertible.
- 2 $A\mathbf{x} = \mathbf{0}$ has only the trivial solution, $\mathbf{x} = \mathbf{0}$.
- 3 A can be transformed to I_n by elementary row operations.
- 4 The system $A\mathbf{x} = \mathbf{b}$ has at least one solution \mathbf{x} for any choice of \mathbf{b} .
- 5 There exists an $n \times n$ matrix C with the property that $AC = I_n$.

Theorem (§2.4 Theorem 5)

Let A be an $n \times n$ matrix; \mathbf{x} and \mathbf{b} are n -vectors (i.e., $n \times 1$ matrices). The following conditions are equivalent:

- 1 A is invertible.
- 2 $A\mathbf{x} = \mathbf{0}$ has only the trivial solution, $\mathbf{x} = \mathbf{0}$.
- 3 A can be transformed to I_n by elementary row operations.
- 4 The system $A\mathbf{x} = \mathbf{b}$ has at least one solution \mathbf{x} for any choice of \mathbf{b} .
- 5 There exists an $n \times n$ matrix C with the property that $AC = I_n$.

Corollary

If A and C are $n \times n$ matrices such that $AC = I$, then $CA = I$ and $C = A^{-1}$, $A = C^{-1}$.

In the Corollary, it is essential that the matrices be square.

In the Corollary, it is essential that the matrices be square.

Example

Let

$$A = \begin{bmatrix} 1 & 2 & 1 \\ 1 & 1 & 1 \end{bmatrix} \quad \text{and} \quad C = \begin{bmatrix} -1 & 1 \\ 1 & -1 \\ 0 & 1 \end{bmatrix}.$$

$$AC = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \quad CA = \begin{bmatrix} 0 & -1 & 0 \\ 0 & 1 & 0 \\ 1 & 1 & 1 \end{bmatrix}$$

Example

True or false? If A^2 is invertible, then A is invertible.

Example

True or false? If A^2 is invertible, then A is invertible.

Suppose B is the inverse of A^2 . Then

$$A(AB) = A^2B = I$$

Example

True or false? If A^2 is invertible, then A is invertible.

Suppose B is the inverse of A^2 . Then

$$A(AB) = A^2B = I$$

Therefore AB is the inverse of A . **True**

This is the end of the material to be included on the midterm

The Inverse of a Matrix Transformation

Suppose $T : \mathbb{R}^n \rightarrow \mathbb{R}^n$ is a matrix transformation induced by an **invertible** matrix A , i.e.,

$$T(\mathbf{x}) = A\mathbf{x} \text{ for each } \mathbf{x} \in \mathbb{R}^n.$$

The Inverse of a Matrix Transformation

Suppose $T : \mathbb{R}^n \rightarrow \mathbb{R}^n$ is a matrix transformation induced by an **invertible** matrix A , i.e.,

$$T(\mathbf{x}) = A\mathbf{x} \text{ for each } \mathbf{x} \in \mathbb{R}^n.$$

Define S to be the transformation induced by A^{-1} , i.e.,

$$S(\mathbf{x}) = A^{-1}\mathbf{x} \text{ for each } \mathbf{x} \in \mathbb{R}^n.$$

The Inverse of a Matrix Transformation

Suppose $T : \mathbb{R}^n \rightarrow \mathbb{R}^n$ is a matrix transformation induced by an **invertible** matrix A , i.e.,

$$T(\mathbf{x}) = A\mathbf{x} \text{ for each } \mathbf{x} \in \mathbb{R}^n.$$

Define S to be the transformation induced by A^{-1} , i.e.,

$$S(\mathbf{x}) = A^{-1}\mathbf{x} \text{ for each } \mathbf{x} \in \mathbb{R}^n.$$

Consider the composites of these matrix transformations: for each $\mathbf{x} \in \mathbb{R}^n$,

The Inverse of a Matrix Transformation

Suppose $T : \mathbb{R}^n \rightarrow \mathbb{R}^n$ is a matrix transformation induced by an **invertible** matrix A , i.e.,

$$T(\mathbf{x}) = A\mathbf{x} \text{ for each } \mathbf{x} \in \mathbb{R}^n.$$

Define S to be the transformation induced by A^{-1} , i.e.,

$$S(\mathbf{x}) = A^{-1}\mathbf{x} \text{ for each } \mathbf{x} \in \mathbb{R}^n.$$

Consider the composites of these matrix transformations: for each $\mathbf{x} \in \mathbb{R}^n$,

$$(S \circ T)(\mathbf{x}) = S(T(\mathbf{x})) = S(A\mathbf{x}) = A^{-1}(A\mathbf{x}) = (A^{-1}A)\mathbf{x} = I\mathbf{x} = \mathbf{x},$$

The Inverse of a Matrix Transformation

Suppose $T : \mathbb{R}^n \rightarrow \mathbb{R}^n$ is a matrix transformation induced by an **invertible** matrix A , i.e.,

$$T(\mathbf{x}) = A\mathbf{x} \text{ for each } \mathbf{x} \in \mathbb{R}^n.$$

Define S to be the transformation induced by A^{-1} , i.e.,

$$S(\mathbf{x}) = A^{-1}\mathbf{x} \text{ for each } \mathbf{x} \in \mathbb{R}^n.$$

Consider the composites of these matrix transformations: for each $\mathbf{x} \in \mathbb{R}^n$,

$$(S \circ T)(\mathbf{x}) = S(T(\mathbf{x})) = S(A\mathbf{x}) = A^{-1}(A\mathbf{x}) = (A^{-1}A)\mathbf{x} = I\mathbf{x} = \mathbf{x},$$

and

$$(T \circ S)(\mathbf{x}) = T(S(\mathbf{x})) = T(A^{-1}\mathbf{x}) = A(A^{-1}\mathbf{x}) = (AA^{-1})\mathbf{x} = I\mathbf{x} = \mathbf{x}.$$

The Inverse of a Matrix Transformation

Suppose $T : \mathbb{R}^n \rightarrow \mathbb{R}^n$ is a matrix transformation induced by an **invertible** matrix A , i.e.,

$$T(\mathbf{x}) = A\mathbf{x} \text{ for each } \mathbf{x} \in \mathbb{R}^n.$$

Define S to be the transformation induced by A^{-1} , i.e.,

$$S(\mathbf{x}) = A^{-1}\mathbf{x} \text{ for each } \mathbf{x} \in \mathbb{R}^n.$$

Consider the composites of these matrix transformations: for each $\mathbf{x} \in \mathbb{R}^n$,

$$(S \circ T)(\mathbf{x}) = S(T(\mathbf{x})) = S(A\mathbf{x}) = A^{-1}(A\mathbf{x}) = (A^{-1}A)\mathbf{x} = I\mathbf{x} = \mathbf{x},$$

and

$$(T \circ S)(\mathbf{x}) = T(S(\mathbf{x})) = T(A^{-1}\mathbf{x}) = A(A^{-1}\mathbf{x}) = (AA^{-1})\mathbf{x} = I\mathbf{x} = \mathbf{x}.$$

Geometrically, S reverses the action of T , and T reverses the action of S , and S is called **an inverse of T** .

Theorem (§2.4 Theorem 6)

Let $T : \mathbb{R}^n \rightarrow \mathbb{R}^n$ be a matrix transformation induced by matrix A . Then A is invertible if and only if T has an inverse. In the case where T has an inverse, the inverse is unique and is denoted T^{-1} . Furthermore, $T^{-1} : \mathbb{R}^n \rightarrow \mathbb{R}^n$ is induced by the matrix A^{-1} .

Theorem (§2.4 Theorem 6)

Let $T : \mathbb{R}^n \rightarrow \mathbb{R}^n$ be a matrix transformation induced by matrix A . Then A is invertible if and only if T has an inverse. In the case where T has an inverse, the inverse is unique and is denoted T^{-1} . Furthermore, $T^{-1} : \mathbb{R}^n \rightarrow \mathbb{R}^n$ is induced by the matrix A^{-1} .

Fundamental Identities relating T and T^{-1} :

Theorem (§2.4 Theorem 6)

Let $T : \mathbb{R}^n \rightarrow \mathbb{R}^n$ be a matrix transformation induced by matrix A . Then A is invertible if and only if T has an inverse. In the case where T has an inverse, the inverse is unique and is denoted T^{-1} . Furthermore, $T^{-1} : \mathbb{R}^n \rightarrow \mathbb{R}^n$ is induced by the matrix A^{-1} .

Fundamental Identities relating T and T^{-1} :

① $T^{-1}(T(\mathbf{x})) = \mathbf{x}$ for all $\mathbf{x} \in \mathbb{R}^n$.

Theorem (§2.4 Theorem 6)

Let $T : \mathbb{R}^n \rightarrow \mathbb{R}^n$ be a matrix transformation induced by matrix A . Then A is invertible if and only if T has an inverse. In the case where T has an inverse, the inverse is unique and is denoted T^{-1} . Furthermore, $T^{-1} : \mathbb{R}^n \rightarrow \mathbb{R}^n$ is induced by the matrix A^{-1} .

Fundamental Identities relating T and T^{-1} :

- 1 $T^{-1}(T(\mathbf{x})) = \mathbf{x}$ for all $\mathbf{x} \in \mathbb{R}^n$.
- 2 $T(T^{-1}(\mathbf{x})) = \mathbf{x}$ for all $\mathbf{x} \in \mathbb{R}^n$.

Theorem (§2.4 Theorem 6)

Let $T : \mathbb{R}^n \rightarrow \mathbb{R}^n$ be a matrix transformation induced by matrix A . Then A is invertible if and only if T has an inverse. In the case where T has an inverse, the inverse is unique and is denoted T^{-1} . Furthermore, $T^{-1} : \mathbb{R}^n \rightarrow \mathbb{R}^n$ is induced by the matrix A^{-1} .

Fundamental Identities relating T and T^{-1} :

- 1 $T^{-1}(T(\mathbf{x})) = \mathbf{x}$ for all $\mathbf{x} \in \mathbb{R}^n$.
- 2 $T(T^{-1}(\mathbf{x})) = \mathbf{x}$ for all $\mathbf{x} \in \mathbb{R}^n$.

or

- 1 $T^{-1} \circ T = 1_{\mathbb{R}^n}$
- 2 $T \circ T^{-1} = 1_{\mathbb{R}^n}$

Example (§2.4 Example 13)

Let $R_\theta : \mathbb{R}^2 \rightarrow \mathbb{R}^2$ denote counterclockwise rotation of the plane about the origin through an angle of θ . R_θ is induced by the matrix

$$A = \begin{bmatrix} \cos \theta & -\sin \theta \\ \sin \theta & \cos \theta \end{bmatrix}.$$

To find the inverse of A , we use the inverse of R_θ .

Example (§2.4 Example 13)

Let $R_\theta : \mathbb{R}^2 \rightarrow \mathbb{R}^2$ denote counterclockwise rotation of the plane about the origin through an angle of θ . R_θ is induced by the matrix

$$A = \begin{bmatrix} \cos \theta & -\sin \theta \\ \sin \theta & \cos \theta \end{bmatrix}.$$

To find the inverse of A , we use the inverse of R_θ .

Question: What is the inverse of R_θ ?

Example (§2.4 Example 13)

Let $R_\theta : \mathbb{R}^2 \rightarrow \mathbb{R}^2$ denote counterclockwise rotation of the plane about the origin through an angle of θ . R_θ is induced by the matrix

$$A = \begin{bmatrix} \cos \theta & -\sin \theta \\ \sin \theta & \cos \theta \end{bmatrix}.$$

To find the inverse of A , we use the inverse of R_θ .

Question: What is the inverse of R_θ ? $R_{-\theta}$.

Example (§2.4 Example 13)

Let $R_\theta : \mathbb{R}^2 \rightarrow \mathbb{R}^2$ denote counterclockwise rotation of the plane about the origin through an angle of θ . R_θ is induced by the matrix

$$A = \begin{bmatrix} \cos \theta & -\sin \theta \\ \sin \theta & \cos \theta \end{bmatrix}.$$

To find the inverse of A , we use the inverse of R_θ .

Question: What is the inverse of R_θ ? $R_{-\theta}$.

The matrix for $R_{-\theta}$ is $\begin{bmatrix} \cos(-\theta) & -\sin(-\theta) \\ \sin(-\theta) & \cos(-\theta) \end{bmatrix}$.

Example (§2.4 Example 13)

Let $R_\theta : \mathbb{R}^2 \rightarrow \mathbb{R}^2$ denote counterclockwise rotation of the plane about the origin through an angle of θ . R_θ is induced by the matrix

$$A = \begin{bmatrix} \cos \theta & -\sin \theta \\ \sin \theta & \cos \theta \end{bmatrix}.$$

To find the inverse of A , we use the inverse of R_θ .

Question: What is the inverse of R_θ ? $R_{-\theta}$.

The matrix for $R_{-\theta}$ is $\begin{bmatrix} \cos(-\theta) & -\sin(-\theta) \\ \sin(-\theta) & \cos(-\theta) \end{bmatrix}$.

Therefore

$$A^{-1} = \begin{bmatrix} \cos(-\theta) & -\sin(-\theta) \\ \sin(-\theta) & \cos(-\theta) \end{bmatrix} = \begin{bmatrix} \cos \theta & \sin \theta \\ -\sin \theta & \cos \theta \end{bmatrix}.$$

Example (§2.4 Example 13)

Let $R_\theta : \mathbb{R}^2 \rightarrow \mathbb{R}^2$ denote counterclockwise rotation of the plane about the origin through an angle of θ . R_θ is induced by the matrix

$$A = \begin{bmatrix} \cos \theta & -\sin \theta \\ \sin \theta & \cos \theta \end{bmatrix}.$$

To find the inverse of A , we use the inverse of R_θ .

Question: What is the inverse of R_θ ? $R_{-\theta}$.

The matrix for $R_{-\theta}$ is $\begin{bmatrix} \cos(-\theta) & -\sin(-\theta) \\ \sin(-\theta) & \cos(-\theta) \end{bmatrix}$.

Therefore

$$A^{-1} = \begin{bmatrix} \cos(-\theta) & -\sin(-\theta) \\ \sin(-\theta) & \cos(-\theta) \end{bmatrix} = \begin{bmatrix} \cos \theta & \sin \theta \\ -\sin \theta & \cos \theta \end{bmatrix}.$$

We can verify that this is correct by computing AA^{-1} .

Definition

An **elementary matrix** is a matrix obtained from an identity matrix by performing **a single** elementary row operation.

Example

$$E = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 1 & 0 \\ 0 & 1 & 0 & 0 \end{bmatrix}, F = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & -2 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}, G = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ -3 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix},$$

are examples of elementary matrices of types I, II and III,

respectively.

Definition

An **elementary matrix** is a matrix obtained from an identity matrix by performing a **single** elementary row operation.

Example

$$E = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 1 & 0 \\ 0 & 1 & 0 & 0 \end{bmatrix}, F = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & -2 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}, G = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ -3 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix},$$

are examples of elementary matrices of types I, II and III,

respectively. Let $A = \begin{bmatrix} 1 & 1 \\ 2 & 2 \\ 3 & 3 \\ 4 & 4 \end{bmatrix}$; compute EA , FA , and GA .

Example (continued)

$$EA = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 1 & 0 \\ 0 & 1 & 0 & 0 \end{bmatrix} \begin{bmatrix} 1 & 1 \\ 2 & 2 \\ 3 & 3 \\ 4 & 4 \end{bmatrix} = \begin{bmatrix} 1 & 1 \\ 4 & 4 \\ 3 & 3 \\ 2 & 2 \end{bmatrix};$$

Example (continued)

$$EA = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 1 & 0 \\ 0 & 1 & 0 & 0 \end{bmatrix} \begin{bmatrix} 1 & 1 \\ 2 & 2 \\ 3 & 3 \\ 4 & 4 \end{bmatrix} = \begin{bmatrix} 1 & 1 \\ 4 & 4 \\ 3 & 3 \\ 2 & 2 \end{bmatrix};$$

$$FA = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & -2 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 1 \\ 2 & 2 \\ 3 & 3 \\ 4 & 4 \end{bmatrix} = \begin{bmatrix} 1 & 1 \\ 2 & 2 \\ -6 & -6 \\ 4 & 4 \end{bmatrix};$$

Example (continued)

$$EA = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 1 & 0 \\ 0 & 1 & 0 & 0 \end{bmatrix} \begin{bmatrix} 1 & 1 \\ 2 & 2 \\ 3 & 3 \\ 4 & 4 \end{bmatrix} = \begin{bmatrix} 1 & 1 \\ 4 & 4 \\ 3 & 3 \\ 2 & 2 \end{bmatrix};$$

$$FA = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & -2 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 1 \\ 2 & 2 \\ 3 & 3 \\ 4 & 4 \end{bmatrix} = \begin{bmatrix} 1 & 1 \\ 2 & 2 \\ -6 & -6 \\ 4 & 4 \end{bmatrix};$$

$$GA = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ -3 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 1 \\ 2 & 2 \\ 3 & 3 \\ 4 & 4 \end{bmatrix} = \begin{bmatrix} 1 & 1 \\ 2 & 2 \\ 0 & 0 \\ 4 & 4 \end{bmatrix}.$$

Lemma (§2.5 Lemma 1)

*If A is an $m \times n$ matrix, and B is obtained from A by performing a **single** elementary row operation, then $B = EA$ where E is the elementary matrix obtained by performing the same elementary operation on I_m .*

Summary

- 1 Properties of Inversion (continued)
- 2 Inverses of Matrix Transformations
- 3 Elementary Matrices