

# Linear Algebra

01.08.2013  
Linear Algebra ①  
A. Rem

## What we covered last time

- (1) Connection between row reduction and elementary matrices.
- (2) Solving linear systems with elementary matrices.
- (3) Writing the inverse of a matrix as a product of elementary matrices.
- (4) Writing a matrix as a product of elementary matrices.

I owe you Topic 1 Example 10 and 11.

## Two (and a bit) remarks on inverses

Inverses are for square matrices

(1) If  $A \in M_{m \times m}(\mathbb{R})$  and  $B \in M_{m \times m}(\mathbb{R})$  then

$$(AB)^{-1} = B^{-1}A^{-1}$$

because

$$B^{-1}A^{-1} \cdot AB = B^{-1} \cdot I \cdot B = B^{-1}B = I,$$

and

$$AB \cdot B^{-1}A^{-1} = A \cdot I \cdot A^{-1} = A^{-1}A = I.$$

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(2) If  $A = \begin{pmatrix} a & b \\ c & d \end{pmatrix}$  and  $ad - bc \neq 0$  then

$$A^{-1} = \frac{1}{ad - bc} \begin{pmatrix} d & -b \\ -c & a \end{pmatrix}$$

because

$$\begin{aligned} \frac{1}{ad - bc} \begin{pmatrix} d & -b \\ -c & a \end{pmatrix} \begin{pmatrix} a & b \\ c & d \end{pmatrix} &= \frac{1}{ad - bc} \begin{pmatrix} ad - bc & 0 \\ 0 & ad - bc \end{pmatrix} \\ &= \begin{pmatrix} \frac{ad - bc}{ad - bc} & 0 \\ 0 & \frac{ad - bc}{ad - bc} \end{pmatrix} = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} \end{aligned}$$

and

$$\begin{aligned} \begin{pmatrix} a & b \\ c & d \end{pmatrix} \frac{1}{ad - bc} \begin{pmatrix} d & -b \\ -c & a \end{pmatrix} &= \begin{pmatrix} a & b \\ c & d \end{pmatrix} \begin{pmatrix} \frac{d}{ad - bc} & \frac{-b}{ad - bc} \\ \frac{-c}{ad - bc} & \frac{a}{ad - bc} \end{pmatrix} \\ &= \begin{pmatrix} \frac{ad - bc}{ad - bc} & \frac{-ab + ba}{ad - bc} \\ \frac{cd - dc}{ad - bc} & \frac{-cb + ad}{ad - bc} \end{pmatrix} = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}. \end{aligned}$$

Topic 1

Example 10

$$\left( \begin{array}{cccc|c} 1 & 1 & 0 & 0 & a \\ 1 & 0 & -1 & 0 & b \\ 0 & 0 & 1 & 1 & c \\ 0 & 1 & 0 & -1 & d \end{array} \right) = \begin{pmatrix} 10 \\ 3 \\ 6 \\ 1 \end{pmatrix} \quad (\text{Eq})$$

is  $Ax = b$ , where

$$A = \begin{pmatrix} 1 & 1 & 0 & 0 \\ 1 & 0 & -1 & 0 \\ 0 & 0 & 1 & 1 \\ 0 & 1 & 0 & -1 \end{pmatrix}, \quad x = \begin{pmatrix} a \\ b \\ c \\ d \end{pmatrix}, \quad b = \begin{pmatrix} 10 \\ 3 \\ 6 \\ 1 \end{pmatrix}$$

Let

$$y_1 | C = \begin{pmatrix} 0 & 1 & 0 & 0 \\ 1 & -1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{pmatrix}, \quad y_2 | C = \begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 1 & -1 & 0 \\ 0 & 0 & 0 & 1 \end{pmatrix}, \quad y_3 | C = \begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 1 & -1 \end{pmatrix}$$

Multiply both sides of (Eq) by  $y_1 | C^{-1}$ :

$$\begin{pmatrix} 0 & 1 & 0 & 0 \\ 1 & -1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} 1 & 1 & 0 & 0 \\ 1 & 0 & -1 & 0 \\ 0 & 0 & 1 & 1 \\ 0 & 1 & 0 & -1 \end{pmatrix} \begin{pmatrix} a \\ b \\ c \\ d \end{pmatrix} = \begin{pmatrix} 0 & 1 & 0 & 0 \\ 1 & -1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} 10 \\ 3 \\ 6 \\ 1 \end{pmatrix}$$

So

$$\begin{pmatrix} 1 & 0 & -1 & 0 \\ 0 & 1 & 1 & 0 \\ 0 & 0 & 1 & 1 \\ 0 & 1 & 0 & -1 \end{pmatrix} \begin{pmatrix} a \\ b \\ c \\ d \end{pmatrix} = \begin{pmatrix} 3 \\ 7 \\ 6 \\ 1 \end{pmatrix} \quad \text{i.e. } R_1 \rightarrow R_2 \\ R_2 \rightarrow R_1 - R_2$$

Multiply both sides by  $y_3 | C^{-1}$ :

$$\begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 1 & 0 \end{pmatrix} \begin{pmatrix} 1 & 0 & -1 & 0 \\ 0 & 1 & 1 & 0 \\ 0 & 0 & 1 & 1 \\ 0 & 1 & 0 & -1 \end{pmatrix} \begin{pmatrix} a \\ b \\ c \\ d \end{pmatrix} = \begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 1 & 0 \end{pmatrix} \begin{pmatrix} 3 \\ 7 \\ 6 \\ 1 \end{pmatrix}$$

So

$$\begin{pmatrix} 1 & 0 & -1 & 0 \\ 0 & 1 & 1 & 0 \\ 0 & 1 & 0 & -1 \\ 0 & 0 & 1 & 1 \end{pmatrix} \begin{pmatrix} a \\ b \\ c \\ d \end{pmatrix} = \begin{pmatrix} 3 \\ 7 \\ 1 \\ 6 \end{pmatrix} \quad \text{i.e. } R_3 \rightarrow R_4 \\ R_4 \rightarrow R_3$$



$S_0$

$$\begin{aligned} a &= 9-d \\ b &= 1+d \\ c &= 6-d \\ d &= 0+d \end{aligned}$$

$$\text{and } \begin{pmatrix} a \\ b \\ c \\ d \end{pmatrix} = \begin{pmatrix} 9 \\ 1 \\ 6 \\ 0 \end{pmatrix} + d \begin{pmatrix} -1 \\ 1 \\ -1 \\ 1 \end{pmatrix}$$

with  $d$  any element of  $\mathbb{Q}$ . Let

$$A = \begin{pmatrix} 1 & 1 & 0 & 0 \\ 1 & 0 & -1 & 0 \\ 0 & 0 & 1 & 1 \\ 0 & 1 & 0 & -1 \end{pmatrix}, \quad x = \begin{pmatrix} a \\ b \\ c \\ d \end{pmatrix}, \quad \vec{b} = \begin{pmatrix} 10 \\ 3 \\ 6 \\ 1 \end{pmatrix}$$

Then

$$\begin{aligned} \text{Sol}(Ax=b) &= \begin{pmatrix} 9 \\ 1 \\ 6 \\ 0 \end{pmatrix} + \text{span} \left\{ \begin{pmatrix} -1 \\ 1 \\ -1 \\ 1 \end{pmatrix} \right\} \\ &= \left\{ \begin{pmatrix} 9 \\ 1 \\ 6 \\ 0 \end{pmatrix} + d \begin{pmatrix} -1 \\ 1 \\ -1 \\ 1 \end{pmatrix} \mid d \in \mathbb{Q} \right\} \end{aligned}$$

In this example  $A = \begin{pmatrix} 1 & 1 & 0 & 0 \\ 1 & 0 & -1 & 0 \\ 0 & 0 & 1 & 1 \\ 0 & 1 & 0 & -1 \end{pmatrix}$  and

$$x_{13} \begin{pmatrix} 1 \\ 1 \\ 0 \\ 0 \end{pmatrix} y_3 \begin{pmatrix} 1 \\ 1 \\ 0 \\ 0 \end{pmatrix} y_2 \begin{pmatrix} 1 \\ 1 \\ 0 \\ 0 \end{pmatrix} y_1 \begin{pmatrix} 1 \\ 1 \\ 0 \\ 0 \end{pmatrix} A = \begin{pmatrix} 1 & 0 & 0 & 1 \\ 0 & 1 & 0 & -1 \\ 0 & 0 & 1 & 1 \\ 0 & 0 & 0 & 0 \end{pmatrix}$$

Multiplying both sides by

$$y_1 \begin{pmatrix} 1 \\ 1 \\ 0 \\ 0 \end{pmatrix} y_3 \begin{pmatrix} 1 \\ 1 \\ 0 \\ 0 \end{pmatrix} y_2 \begin{pmatrix} 1 \\ 1 \\ 0 \\ 0 \end{pmatrix} x_{13} \begin{pmatrix} 1 \\ 1 \\ 0 \\ 0 \end{pmatrix}$$

gives

$$A = y_1(1) y_3(0) y_2(1) x_{43}(1) \cdot \begin{pmatrix} 1 & 0 & 0 & 1 \\ 0 & 1 & 0 & -1 \\ 0 & 0 & 1 & 1 \\ 0 & 0 & 0 & 0 \end{pmatrix}$$

Then

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

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

$$= (x_{14}(1) x_{24}(-1) x_{34}(1))$$

where

$$I_0 = \begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 \end{pmatrix}, \quad x_{14}(1) = \begin{pmatrix} 1 & 0 & 0 & 1 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{pmatrix}, \quad x_{24}(-1) = \begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & -1 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{pmatrix}$$

$$\text{and } x_{34}(1) = \begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 1 \\ 0 & 0 & 0 & 1 \end{pmatrix}$$

So

$$A = y_1(1) y_3(0) y_2(1) x_{13}(1) \begin{matrix} I_0 \\ I_3 \end{matrix} x_{14}(1) x_{24}(-1) x_{34}(1),$$

written as a product of elementary matrices.