Matrix Multiplication

$$A = \begin{pmatrix} 1 & 2 & 3 \\ 2 & 5 & 5 \\ 3 & 8 & 6 \end{pmatrix} \qquad B = \begin{pmatrix} 10 & -12 & 5 \\ -3 & 3 & -1 \\ -1 & 2 & -1 \end{pmatrix}$$

$$AB = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} = I$$

$$A^{-1} = B$$

- who cares?
- How did h get B from A?

who cares?

$$\left.\begin{aligned} x + 2y + 3z &= 1 \\ 2x + 5y + 5z &= 2 \\ 3x + 8y + 6z &= 3 \end{aligned}\right\} \quad (*)$$

The system of equations $(*)$ can be written as

$$\underbrace{\begin{pmatrix} 1 & 2 & 3 \\ 2 & 5 & 5 \\ 3 & 8 & 6 \end{pmatrix}}_{A} \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} 1 \\ 2 \\ 3 \end{pmatrix} \quad (**)$$

To find x, y, z let's multiply both sides of $(**)$ by A^{-1} to get

$$A^{-1}A \begin{pmatrix} x \\ y \\ z \end{pmatrix} = A^{-1} \begin{pmatrix} 1 \\ 2 \\ 3 \end{pmatrix} \quad (***)$$

from above

$$A^{-1} = \begin{pmatrix} 10 & -12 & 5 \\ -3 & 3 & -1 \\ -1 & 2 & -1 \end{pmatrix}.$$

So from (***) we get

$$\begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} 10 & -12 & 5 \\ -3 & 3 & -1 \\ -1 & 2 & -1 \end{pmatrix} \begin{pmatrix} 1 \\ 2 \\ 3 \end{pmatrix}$$

or

$$\begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}$$

Hence $x = 1$, $y = 0$, $z = 0$.

where did B come from ?

Gauss-Jordan method for finding the inverse of an $n \times n$ matrix A.

The idea is to:

$$\left(A \;\vdots\; I \;\vdots \right) \xrightarrow[\text{row ops}]{\text{elementary}} \left(I \;\vdots\; B \right)$$

where $B = A^{-1}$.

Elementary row ops:

(I) $R_i \longmapsto R_i + \lambda R_j \qquad j \neq i, \ \lambda \in \mathbb{R}$

(II) $R_i \longmapsto \lambda R_i \qquad 0 \neq \lambda \in \mathbb{R}$

(III) $R_i \longleftrightarrow R_j \qquad i \neq j$.

Let's find A^{-1} where

$$A = \begin{pmatrix} 1 & 2 & 3 \\ 2 & 5 & 5 \\ 3 & 8 & 6 \end{pmatrix}$$

$$\left(\begin{array}{ccc|ccc} 1 & 2 & 3 & 1 & 0 & 0 \\ 2 & 5 & 5 & 0 & 1 & 0 \\ 3 & 8 & 6 & 0 & 0 & 1 \end{array}\right) \xrightarrow[R_3 \mapsto R_3 - 3R_1]{R_2 \mapsto R_2 - 2R_1}$$

$$\left(\begin{array}{ccc|ccc} 1 & 2 & 3 & 1 & 0 & 0 \\ 0 & 1 & -1 & -2 & 1 & 0 \\ 0 & 2 & -3 & -3 & 0 & 1 \end{array}\right) \xrightarrow{R_3 \mapsto R_3 - 2R_2}$$

$$\left(\begin{array}{ccc|ccc} 1 & 2 & 3 & 1 & 0 & 0 \\ 0 & 1 & -1 & -2 & 1 & 0 \\ 0 & 0 & -1 & 1 & -2 & 1 \end{array}\right) \xrightarrow{R_3 \mapsto -R_3}$$

$$\left(\begin{array}{ccc|ccc} 1 & 2 & 3 & 1 & 0 & 0 \\ 0 & 1 & -1 & -2 & 1 & 0 \\ 0 & 0 & 1 & -1 & 2 & -1 \end{array}\right) \xrightarrow[R_1 \mapsto R_1 - 3R_3]{R_2 \mapsto R_2 + R_3}$$

$$\left(\begin{array}{ccc|ccc} 1 & 2 & 0 & 4 & -6 & 3 \\ 0 & 1 & 0 & -3 & 3 & -1 \\ 0 & 0 & 1 & -1 & 2 & -1 \end{array}\right) \xrightarrow{R_1 \mapsto R_1 - 2R_2}$$

$$\left(\begin{array}{ccc|ccc} 1 & 0 & 0 & 10 & -12 & 5 \\ 0 & 1 & 0 & -3 & 3 & -1 \\ 0 & 0 & 1 & -1 & 2 & -1 \end{array}\right)$$

So

$$A^{-1} = \begin{pmatrix} 10 & -12 & 5 \\ -3 & 3 & -1 \\ -1 & 2 & -1 \end{pmatrix}$$