

Wednesday 24/10/18

Rachel Quinlan.

Gauss-Jordan:

1. Get a 1 in the upper left.
2. Use this to "clear out" column 1.

$$\left[\begin{array}{ccc|ccc} 1 & 2 & 3 & 1 & 0 & 0 \\ 2 & 5 & 5 & 0 & 1 & 0 \\ 3 & 8 & 6 & 0 & 0 & 1 \end{array} \right]$$

"Done" ← don't add Row 1 to another Row again!

$$R2 \rightarrow R2 - 2R1$$

$$R3 \rightarrow R3 - 3R1$$

$$\left[\begin{array}{ccc|ccc} 1 & 2 & 3 & 1 & 0 & 0 \\ 0 & 1 & -1 & -2 & 1 & 0 \\ 0 & 2 & -3 & -3 & 0 & 1 \end{array} \right]$$

Now get a 1 in position 2 of Row 2 ✓

Use this to clear out the lower part of Col 2.

$$R3 \rightarrow R3 - 2R2$$

$$\left[\begin{array}{ccc|ccc} 1 & 2 & 3 & 1 & 0 & 0 \\ 0 & 1 & -1 & -2 & 1 & 0 \\ 0 & 0 & -1 & 1 & -2 & 1 \end{array} \right]$$

want 1 here

$$R3 \times (-1)$$

$$\left[\begin{array}{ccc|ccc} 1 & 2 & 3 & 1 & 0 & 0 \\ 0 & 1 & -1 & -2 & 1 & 0 \\ 0 & 0 & 1 & -1 & 2 & -1 \end{array} \right]$$

Now use the leading 1's in Rows 3 and 2 to clear the entries above them.

$$\begin{array}{l}
 R_2 \rightarrow R_2 + R_3 \\
 \hline
 R_1 \rightarrow R_1 - 3R_3
 \end{array}
 \rightarrow
 \left[\begin{array}{ccc|ccc}
 1 & 2 & 0 & 4 & -6 & 3 \\
 0 & 1 & 0 & -3 & 3 & -1 \\
 0 & 0 & 1 & -1 & 2 & -1
 \end{array} \right]$$

$$\begin{array}{l}
 R_1 \rightarrow R_1 - 2R_2 \\
 \hline
 \end{array}
 \rightarrow
 \left[\begin{array}{ccc|ccc}
 1 & 0 & 0 & 10 & -12 & 5 \\
 0 & 1 & 0 & -3 & 3 & -1 \\
 0 & 0 & 1 & -1 & 2 & -1
 \end{array} \right]$$

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

Check $\begin{bmatrix} 1 & 2 & 3 \\ 2 & 5 & 5 \\ 3 & 8 & 6 \end{bmatrix} \begin{bmatrix} 10 & -12 & 5 \\ -3 & 3 & -1 \\ -1 & 2 & -1 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$

Each row operation that was applied to A multiplied it on the left by an elementary matrix.

Overall

$$\begin{pmatrix} 1 & 2 & 3 \\ 2 & 5 & 5 \\ 3 & 8 & 6 \end{pmatrix} \longrightarrow \overbrace{E_k \dots E_2 E_1}^E \begin{pmatrix} 1 & 2 & 3 \\ 2 & 5 & 5 \\ 3 & 8 & 6 \end{pmatrix}$$

$$[A | I] \longrightarrow E[A | I]$$

$$\longrightarrow [EA | \textcircled{EI}]$$

If $EA = I$, then $E = A^{-1}$
so $EI = A^{-1}$