

2.2 The Inverse of a Matrix

An $n \times n$ matrix A is said to be *invertible* if there is an $n \times n$ matrix C such that $CA = I$ and $AC = I$, where $I = I_n$, the $n \times n$ identity matrix. In this case, C is an *inverse* of A . In fact, C is uniquely determined by A , because if B were another inverse of A , then

$$B = BI = B(AC) = (BA)C = IC = C.$$

This unique inverse is denoted by A^{-1} . Thus

$$A^{-1}A = AA^{-1} = I.$$

Theorem 4. Let $A = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$. If $ad - bc \neq 0$, then A is invertible and

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

If $ad - bc = 0$, then A is not invertible.

The quantity $ad - bc$ is called the determinant of A and we write $\det A = ad - bc$. Theorem 4 says that a 2×2 matrix A is invertible if and only if $\det A \neq 0$.

Theorem 5. If A is an invertible $n \times n$ matrix, then for each $\mathbf{b} \in \mathbb{R}^n$, the equation $A\mathbf{x} = \mathbf{b}$ has the unique solution $\mathbf{x} = A^{-1}\mathbf{b}$.

Theorem 6. 1. If A is an invertible matrix, then A^{-1} is invertible and $(A^{-1})^{-1} = A$.

2. If A and B are $n \times n$ invertible matrices, then so is AB , and the inverse of AB is the product of the inverses of A and B in the reverse order, that is, $(AB)^{-1} = B^{-1}A^{-1}$.

3. If A is an invertible matrix, then so is A^T , and the inverse of A^T is the transpose of A^{-1} . That is, $(A^T)^{-1} = (A^{-1})^T$.

The generalization of Theorem 6 is that the product of $n \times n$ invertible matrices is invertible, and the inverse is the product of their inverses in the reverse order.

An invertible matrix A is row equivalent to an identity matrix, and we can find A^{-1} by watching the row reduction of A into I . An *elementary matrix* is one that is obtained by performing a single elementary row operation on an identity matrix.

Example 1. Let $E_1 = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ -4 & 0 & 1 \end{bmatrix}$, $E_2 = \begin{bmatrix} 0 & 1 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 1 \end{bmatrix}$, $E_3 = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 5 \end{bmatrix}$, $A = \begin{bmatrix} a & b & c \\ d & e & f \\ g & h & i \end{bmatrix}$.

Compute E_1A , E_2A , E_3A and describe the elementary row operations on A .

Fact. If an elementary row operation is performed on an $m \times n$ matrix A , the resulting matrix can be written as EA , where the $m \times m$ matrix E is created by performing the same row operation on I_m . Each elementary matrix E is invertible. The inverse of E is the elementary matrix of the same type that transforms E back into I .

Theorem 7. An $n \times n$ matrix A is invertible if and only if A is row equivalent to I_n , and in this case, any sequence of elementary row operations that reduces A to I_n also transforms I_n into A^{-1} .

Thus to find A^{-1} , we row reduce the augmented matrix $[A \ I]$. If A is row equivalent to I , then $[A \ I]$ is row equivalent to $[I \ A^{-1}]$. Otherwise, A does not have an inverse.

Example 2. Find the inverse of the following matrices, if they exist.

$$1. \begin{bmatrix} 5 & 10 \\ 4 & 7 \end{bmatrix}.$$

$$2. \begin{bmatrix} 1 & -2 & 1 \\ 4 & -7 & 3 \\ -2 & 6 & -4 \end{bmatrix}.$$

Denote the columns of I_n by $\mathbf{e}_1, \dots, \mathbf{e}_n$. Then row reduction of $[A \ I]$ to $[I \ A^{-1}]$ can be viewed as the simultaneous solution of the n systems

$$A\mathbf{x} = \mathbf{e}_1, \quad \dots, \quad A\mathbf{x} = \mathbf{e}_n \tag{1}$$

where the augmented columns of these systems have all been replaced next to A to form $[A\mathbf{e}_1 \ \dots \ \mathbf{e}_n] = [A \ I]$. The equation $AA^{-1} = I$ and the definition of matrix multiplication show that the columns of A^{-1} are precisely the solutions of the systems in (1).