

- Tuesday notes on composition of matrix transformations, and matrix multiplication, §2.3

Then

§2.4 Inverse transformations and inverse matrices

Inverse transformations and inverse matrix

For $f(\vec{x}) = A_{m \times n} \vec{x}$, $f: \mathbb{R}^n \rightarrow \mathbb{R}^m$, when does there exist an inverse function

$g: \mathbb{R}^m \rightarrow \mathbb{R}^n$, i.e. so that ~~if $\vec{y} \in \mathbb{R}^m$~~ $g(f(\vec{x})) = \vec{x} \quad \forall \vec{x}$?
 $f(g(\vec{y})) = \vec{y} \quad \forall \vec{y}$?

Answer: f must be 1 to 1: for each \vec{y} in the range of f there must be exactly one $\vec{x} \in \mathbb{R}^n$ so that $f(\vec{x}) = \vec{y}$

& f must be onto: Every $\vec{y} \in \mathbb{R}^m$ must be $f(\vec{x})$ for some $\vec{x} \in \mathbb{R}^n$

These are the two conditions (in general) which are necessary and sufficient for an inverse function to exist.

$n > m$: f is not 1-1
(more cols than rows)

Consider sol's to $A\vec{x} = \vec{0}$:

$$\begin{array}{cccc|c} a_{11} & a_{12} & \dots & a_{1n} & | 0 \\ a_{21} & a_{22} & \dots & a_{2n} & | 0 \\ \vdots & \vdots & \ddots & \vdots & \vdots \\ a_{m1} & a_{m2} & \dots & a_{mn} & | 0 \end{array}$$

↓ rref

$$\begin{array}{cccc|c} 1 & * & \dots & 0 & | 0 \\ 0 & 0 & \dots & 0 & | 0 \\ 0 & 0 & 1 & \dots & 0 & | 0 \\ 0 & 0 & 0 & \dots & 0 & | 0 \end{array}$$

$n > m \Rightarrow \exists$ col. without leading 1 in rref
 \Rightarrow ∞ many sol's to $A\vec{x} = \vec{0}$
 $\therefore f$ not 1-1.

$n < m$
(more rows than cols) f is not onto!

$$\begin{array}{cccc|c} a_{11} & a_{12} & \dots & a_{1n} & | ? \\ a_{21} & a_{22} & \dots & a_{2n} & | ? \\ \vdots & \vdots & \ddots & \vdots & \vdots \\ a_{m1} & a_{m2} & \dots & a_{mn} & | ? \end{array}$$

↓ rref

$$\begin{array}{cccc|c} 1 & 0 & \dots & 0 & | ? \\ 0 & 1 & \dots & 0 & | ? \\ \vdots & \vdots & \ddots & \vdots & \vdots \end{array}$$

$$\rightarrow 0 \ 0 \ 0 \ 0 \ | ?$$

at least one zero row in rref(A).
If augm't with ? vector having a "1" in last entry & reverse row ops,

walk backwards to
an inconsistent system $A\vec{x} = \vec{b}$.
i.e. \vec{b} is not in $\text{range}(f)$!

(2)

So, the only chance for a matrix transformation $f: \mathbb{R}^n \rightarrow \mathbb{R}^m$ $f(\vec{x}) = A\vec{x}$
to have an inverse function is when $n=m$, i.e. $A_{n \times n}$ is square.

So, if $A_{n \times n}$ is square, what conditions guarantee that
Try to solve $A\vec{x} = \vec{y}$: $\forall \vec{y} \in \mathbb{R}^n$, $A\vec{x} = \vec{y}$ has a unique sol'n \vec{x} ?
i.e. f is 1-1 & onto

$$\begin{array}{cccc|c} a_{11} & a_{12} & \cdots & a_{1n} & | & y_1 \\ a_{21} & & & & | & y_2 \\ \vdots & & & & | & \vdots \\ a_{n1} & \cdots & & a_{nn} & | & y_n \end{array}$$

$\swarrow rref(A) = I$

$$\begin{array}{ccccc|c} 1 & 0 & \cdots & 0 & | & z_1 \\ 0 & 1 & \cdots & 0 & | & z_2 \\ 0 & 0 & 1 & \cdots & 0 & | & z_3 \\ \vdots & & & & & | & \vdots \\ 0 & 0 & \cdots & 0 & | & z_n \end{array}$$

notice there is a unique solution $\vec{x} = \vec{z}$ in this case, and the formulas for each component z_i are linear combos of the $y_1 - y_n$,

so

$$\vec{z} = B\vec{y} \text{ for some matrix } B!$$

Inverse exists and is a matrix transformation!

We write A^{-1} for B .

Since

$$g(f(\vec{x})) = \vec{x}, \quad B(A(\vec{x})) = (BA)\vec{x} = I\vec{x} \quad \forall \vec{x}$$

$$f(g(\vec{y})) = \vec{y}, \quad A(B(\vec{y})) = (AB)\vec{y} = I\vec{y} \quad \forall \vec{y}$$

$$\text{so } BA = I$$

$$AB = I$$

$$\searrow rref(A) \neq I$$

$$\begin{array}{ccccc|c} 1 & 0 & \cdots & 0 & | & z_1 \\ 0 & 1 & \cdots & 0 & | & z_2 \\ 0 & 0 & 0 & \cdots & 1 & | & z_n \end{array}$$

If $rref(A)$ has at least bottom row of zeros, and at least one col without a leading 1.
So f is neither 1-1 nor onto.

No inverse exists!

How to find A^{-1} , which exists iff $\text{rref}(A) = I$.

$$A \left[\begin{array}{c|c|c|c} \text{col}_1(B) & \text{col}_2(B) & \cdots & \text{col}_n(B) \end{array} \right] = \left[\begin{array}{cccc} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ \vdots & \vdots & \vdots & \vdots \\ 0 & 0 & 0 & 1 \end{array} \right]$$

find all n col's at once synthetically!

$$\left[\begin{array}{c|c|c|c} A & \left[\begin{array}{ccc} 0 & 0 & 0 \\ 0 & 0 & -1 \\ 0 & 0 & 1 \end{array} \right] \\ \downarrow \text{rref} & \\ I & \left[\begin{array}{c|c|c|c} & & & \\ \text{col}_1(B) & \text{col}_2(B) & \cdots & \text{col}_n(B) \\ \hline & & & \end{array} \right] \\ \underbrace{\quad\quad\quad}_{B!} \end{array} \right]$$

example : Find $\begin{bmatrix} 2 & 1 \\ -1 & -1 \end{bmatrix}^{-1}$, and check!

$$\begin{array}{cc|cc} 2 & 1 & 1 & 0 \\ -1 & -1 & 0 & 1 \\ \hline & & & \end{array}$$

also works 3x3 etc:
 Find $\begin{bmatrix} 1 & 2 & 1 \\ 0 & 1 & 3 \\ 1 & 2 & 0 \end{bmatrix}^{-1}$
 and check!

$$\begin{array}{ccc|ccc} 1 & 2 & 1 & 1 & 0 & 0 \\ 0 & 1 & 3 & 0 & 1 & 0 \\ 1 & 2 & 0 & 0 & 0 & 1 \\ \hline & & & & & \end{array}$$