

MA 138 – Calculus 2 with Life Science Applications

Matrices

(Section 9.2)

Alberto Corso
 <alberto.corso@uky.edu>

Department of Mathematics
 University of Kentucky

Identity Matrix and Inverse of a Matrix

For any $n \geq 1$, the identity matrix is an $n \times n$ matrix, denoted by I_n , with 1's on its diagonal line and 0's elsewhere; that is,

$$I_n = \begin{bmatrix} 1 & 0 & \cdots & 0 \\ 0 & 1 & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & 1 \end{bmatrix}$$

Property of the Identity Matrix

Suppose that A is an $m \times n$ matrix. Then $I_m A = A = A I_n$.

Inverse of a Matrix

Suppose that A is an $n \times n$ square matrix. If there exists an $n \times n$ square matrix B such that $AB = I_n = BA$ then B is called the inverse matrix of A and is denoted by A^{-1} .

Example 1 (Part I)...Checking

Verify that:

$$\blacksquare A_1 = \begin{bmatrix} 3 & 5 \\ 2 & 4 \end{bmatrix} \quad \text{and} \quad B_1 = \frac{1}{2} \begin{bmatrix} 4 & -5 \\ -2 & 3 \end{bmatrix} = \begin{bmatrix} 2 & -5/2 \\ -1 & 3/2 \end{bmatrix}$$

are inverses of each other. That is $A_1 B_1 = I_2 = B_1 A_1$.

$$\blacksquare A_2 = \begin{bmatrix} 3 & 5 & -1 \\ 2 & -1 & 3 \\ 4 & 2 & -3 \end{bmatrix} \quad \text{and} \quad B_2 = \frac{1}{73} \begin{bmatrix} -3 & 13 & 14 \\ 18 & -5 & -11 \\ 8 & 14 & -13 \end{bmatrix}$$

are inverses of each other. That is $A_2 B_2 = I_3 = B_2 A_2$.

* We need to check that

$$\underbrace{\begin{bmatrix} 3 & 5 \\ 2 & 4 \end{bmatrix}}_{A_1} \underbrace{\begin{bmatrix} 2 & -5/2 \\ -1 & 3/2 \end{bmatrix}}_{B_1} = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} = \underbrace{\begin{bmatrix} 2 & -5/2 \\ -1 & 3/2 \end{bmatrix}}_{B_1} \underbrace{\begin{bmatrix} 3 & 5 \\ 2 & 4 \end{bmatrix}}_{A_1}$$

easy but tedious....

$$* \underbrace{\begin{bmatrix} 3 & 5 & -1 \\ 2 & -1 & 3 \\ 4 & 2 & -3 \end{bmatrix}}_{A_2} \underbrace{\begin{bmatrix} -3/73 & 13/73 & 14/73 \\ 18/73 & -5/73 & -11/73 \\ 8/73 & 14/73 & -13/73 \end{bmatrix}}_{B_2} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

and $B_2 \cdot A_2 = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$... *very tedious!*

Matrix Representation of Linear Systems

We observe that the system of linear equations

$$\begin{cases} a_{11}x_1 + a_{12}x_2 + \cdots + a_{1n}x_n = b_1 \\ a_{21}x_1 + a_{22}x_2 + \cdots + a_{2n}x_n = b_2 \\ \vdots \\ a_{m1}x_1 + a_{m2}x_2 + \cdots + a_{mn}x_n = b_m \end{cases}$$

can be written in matrix form as $AX = B$, where

$$\underbrace{\begin{bmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{m1} & a_{m2} & \cdots & a_{mn} \end{bmatrix}}_A \cdot \underbrace{\begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix}}_X = \underbrace{\begin{bmatrix} b_1 \\ b_2 \\ \vdots \\ b_m \end{bmatrix}}_B$$

The ... Guiding Light

- A simple key observation: To solve $5x = 10$ for x , we just divide both sides by 5 (\equiv multiply both sides by $1/5 = 5^{-1}$). That is, $5x = 10 \iff 5^{-1} \cdot 5x = 5^{-1} \cdot 10 \iff x = 2$ as $5^{-1} \cdot 5 = 1$ and $5^{-1} \cdot 10 = 2$.

- We have learnt how to write a system of n linear equations in n variables in the matrix form $AX = B$.
- To solve $AX = B$, we therefore need an operation that is *analogous* to multiplication by the 'reciprocal' of A . We have defined, whenever possible, a matrix A^{-1} that serves this function (i.e., $A^{-1} \cdot A = \text{Identity Matrix}$).
- Then, whenever possible, we can write the solution of $AX = B$ as $AX = B \iff A^{-1} \cdot AX = A^{-1} \cdot B \iff X = A^{-1} \cdot B$.

Example 1 (Part II)

Using the results verified in Example 1 (Part I) and our *Guiding Light* (\equiv Principle), solve the following systems of linear equations by transforming them into matrix form

$$\begin{cases} 3x + 5y = 7 \\ 2x + 4y = 6 \end{cases}$$

$$\begin{cases} 3x + 5y - z = 10 \\ 2x - y + 3z = 9 \\ 4x + 2y - 3z = -1 \end{cases}$$

$$\begin{cases} 3x + 5y = 7 \\ 2x + 4y = 6 \end{cases} \iff \underbrace{\begin{bmatrix} 3 & 5 \\ 2 & 4 \end{bmatrix}}_{A_1} \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} 7 \\ 6 \end{bmatrix}$$

from (Part I)

Multiply both sides by

$$B_1 = \begin{bmatrix} 2 & -5/2 \\ -1 & 3/2 \end{bmatrix}$$

$$\begin{bmatrix} 2 & -5/2 \\ -1 & 3/2 \end{bmatrix} \begin{bmatrix} 3 & 5 \\ 2 & 4 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} 2 & -5/2 \\ -1 & 3/2 \end{bmatrix} \begin{bmatrix} 7 \\ 6 \end{bmatrix}$$

$$\underbrace{\begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}} \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} -1 \\ 2 \end{bmatrix}$$

$$\begin{cases} 3x + 5y - z = 10 \\ 2x - y + 3z = 9 \\ 4x + 2y - 3z = 1 \end{cases} \leftrightarrow \underbrace{\begin{bmatrix} 3 & 5 & -1 \\ 2 & -1 & 3 \\ 4 & 2 & -3 \end{bmatrix}}_{A_2} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 10 \\ 9 \\ 1 \end{bmatrix}$$

Multiply both sides by B_2 for (Part 1):

$$\underbrace{B_2 \cdot A_2}_{\begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}} \cdot \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \frac{1}{73} \begin{bmatrix} -3 & 13 & 14 \\ 18 & -5 & -11 \\ 8 & 14 & -13 \end{bmatrix} \begin{bmatrix} 10 \\ 9 \\ -1 \end{bmatrix}$$

$$\frac{1}{73} \begin{bmatrix} 73 \\ 146 \\ 219 \end{bmatrix}$$

$$\begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}$$

* We need to check that

$$\underbrace{\begin{bmatrix} 3 & 5 \\ 2 & 4 \end{bmatrix}}_{A_1} \underbrace{\begin{bmatrix} 2 & -5/2 \\ -1 & 3/2 \end{bmatrix}}_{B_1} = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} = \underbrace{\begin{bmatrix} 2 & -5/2 \\ -1 & 3/2 \end{bmatrix}}_{B_1} \underbrace{\begin{bmatrix} 3 & 5 \\ 2 & 4 \end{bmatrix}}_{A_1}$$

easy but tedious....

$$* \underbrace{\begin{bmatrix} 3 & 5 & -1 \\ 2 & -1 & 3 \\ 4 & 2 & -3 \end{bmatrix}}_{A_2} \underbrace{\begin{bmatrix} -3/73 & 13/73 & 14/73 \\ 18/73 & -5/73 & -11/73 \\ 8/73 & 14/73 & -13/73 \end{bmatrix}}_{B_2} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

and $B_2 \cdot A_2 = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$... very tedious!

$$\begin{cases} 3x + 5y = 7 \\ 2x + 4y = 6 \end{cases} \leftrightarrow \underbrace{\begin{bmatrix} 3 & 5 \\ 2 & 4 \end{bmatrix}}_{A_1} \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} 7 \\ 6 \end{bmatrix}$$

from (Part 1)

Multiply both sides by

$$B_1 = \begin{bmatrix} 2 & -5/2 \\ -1 & 3/2 \end{bmatrix}$$

$$\begin{bmatrix} 2 & -5/2 \\ -1 & 3/2 \end{bmatrix} \begin{bmatrix} 3 & 5 \\ 2 & 4 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} 2 & -5/2 \\ -1 & 3/2 \end{bmatrix} \begin{bmatrix} 7 \\ 6 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix}$$

$$\begin{bmatrix} x \\ y \end{bmatrix}$$

=

$$\begin{bmatrix} -1 \\ 2 \end{bmatrix}$$

$$\begin{cases} 3x + 5y - z = 10 \\ 2x - y + 3z = 9 \\ 4x + 2y - 3z = 1 \end{cases} \leftrightarrow \underbrace{\begin{bmatrix} 3 & 5 & -1 \\ 2 & -1 & 3 \\ 4 & 2 & -3 \end{bmatrix}}_{A_2} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 10 \\ 9 \\ 1 \end{bmatrix}$$

Multiply both sides by B_2 for (Part 1):

$$\underbrace{B_2 \cdot A_2}_{\begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}} \cdot \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \frac{1}{73} \begin{bmatrix} -3 & 13 & 14 \\ 18 & -5 & -11 \\ 8 & 14 & -13 \end{bmatrix} \begin{bmatrix} 10 \\ 9 \\ -1 \end{bmatrix}$$

$$\frac{1}{73} \begin{bmatrix} 73 \\ 146 \\ 219 \end{bmatrix}$$

$$\begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}$$

Properties of Matrix Inverses

The following properties of matrix inverses are often useful.

Properties of Matrix Inverses

Suppose A and B are both invertible $n \times n$ matrices then

- A^{-1} is unique;
- $(A^{-1})^{-1} = A$;
- $(AB)^{-1} = B^{-1}A^{-1}$;
- $(A^T)^{-1} = (A^{-1})^T$.

How do we find the inverse (if possible) of a matrix?

- First of all the matrix has to be a square matrix!

- Suppose $n = 2$. For example, $A = \begin{bmatrix} 3 & 5 \\ 2 & 4 \end{bmatrix}$.

- We need to find a matrix $B = \begin{bmatrix} x & y \\ z & w \end{bmatrix}$ such that $AB = I_2 = BA$.

- $AB = I_2 \iff \begin{bmatrix} 3x+5z & 3y+5w \\ 2x+4z & 2y+4w \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$

- $\iff \begin{cases} 3x+5z=1 \\ 2x+4z=0 \end{cases} \text{ and } \begin{cases} 3y+5w=0 \\ 2y+4w=1 \end{cases}$

- $\iff \left[\begin{array}{cc|cc} 3 & 5 & 1 & 0 \\ 2 & 4 & 0 & 1 \end{array} \right] \rightsquigarrow \dots \text{row reduce} \dots \rightsquigarrow \left[\begin{array}{cc|cc} 1 & 0 & 2 & -5/2 \\ 0 & 1 & -1 & 3/2 \end{array} \right]$

Warning (using the other condition)

- Consider again the matrix $A = \begin{bmatrix} 3 & 5 \\ 2 & 4 \end{bmatrix}$.

- We need to find a matrix $B = \begin{bmatrix} x & y \\ z & w \end{bmatrix}$ such that $AB = I_2 = BA$.

- Suppose we impose instead the condition $BA = I_2$.

- $BA = I_2 \iff \begin{bmatrix} 3x+2y & 5x+4y \\ 3z+2w & 5z+4w \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$

- $\iff \begin{cases} 3x+2y=1 \\ 5x+4y=0 \end{cases} \text{ and } \begin{cases} 3z+2w=0 \\ 5z+4w=1 \end{cases}$

- $\iff \left[\begin{array}{cc|cc} 3 & 2 & 1 & 0 \\ 5 & 4 & 0 & 1 \end{array} \right] \rightsquigarrow \dots \text{row reduce} \dots \rightsquigarrow \left[\begin{array}{cc|cc} 1 & 0 & 2 & -1 \\ 0 & 1 & -5/2 & 3/2 \end{array} \right]$

- **Morale:** We work with the transpose of A and of A^{-1} .

General Method for finding (if possible) the inverse

- Let A be an $n \times n$ matrix. Finding a matrix B with $AB = I_n$ results in n linear systems, each consisting of n equations in n unknowns.
- The corresponding augmented matrices have the same matrix A on their left side and a column of 0's and a single 1 on their right side.
- By solving these n systems simultaneously, we can speed up the process of finding the inverse matrix.
- To do so, we construct the augmented matrix $[A | I_n]$. We row reduce to obtain, if possible, the augmented matrix $[I_n | B]$.

$$\left[\left[\begin{array}{ccc} & & \\ & & \\ & & \end{array} \right] \begin{array}{c} 1 \\ \vdots \\ 1 \end{array} \right] \dots \text{row reduce} \dots \left[\begin{array}{ccc} 1 & & \\ & \ddots & \\ & & 1 \end{array} \right] \left[\begin{array}{ccc} & & \\ & & \\ & & \end{array} \right]$$

- The matrix B , if it exists, is the inverse A^{-1} of A .

Example 2

Find the inverse of the 3×3 matrix $A = \begin{bmatrix} -1 & 3 & -1 \\ 2 & -2 & 3 \\ -1 & 1 & 2 \end{bmatrix}$

To find the inverse of $A = \begin{bmatrix} -1 & 3 & -1 \\ 2 & -2 & 3 \\ -1 & 1 & 2 \end{bmatrix}$

we built the matrix

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

and we row reduce to obtain

$$\left[\begin{array}{ccc|ccc} 1 & 0 & 0 & 1/2 & 1/2 & -1/2 \\ 0 & 1 & 0 & 1/2 & 3/4 & -1/4 \\ 0 & 0 & 1 & 0 & 1/2 & 2/7 \end{array} \right]$$

(BTW:

$$\det(A) = -14)$$

$$\rightarrow A^{-1} = \begin{bmatrix} 1/2 & 1/2 & -1/2 \\ 1/2 & 3/4 & -1/4 \\ 0 & 1/2 & 2/7 \end{bmatrix}$$

General Formula for a 2x2 Matrix

■ For simplicity we write $A = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$ instead of $A = \begin{bmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{bmatrix}$.

■ Construct the augmented matrix $\left[\begin{array}{cc|cc} a & b & 1 & 0 \\ c & d & 0 & 1 \end{array} \right]$.

■ Perform the Gaussian Elimination Algorithm. Set $\Delta = ad - bc$.

$$\rightsquigarrow \frac{1}{a}R_1 \left[\begin{array}{cc|cc} 1 & \frac{b}{a} & \frac{1}{a} & 0 \\ c & d & 0 & 1 \end{array} \right] \rightsquigarrow R_2 - cR_1 \left[\begin{array}{cc|cc} 1 & \frac{b}{a} & \frac{1}{a} & 0 \\ 0 & d - \frac{bc}{a} & -\frac{c}{a} & 1 \end{array} \right]$$

$$\rightsquigarrow \frac{a}{\Delta}R_2 \left[\begin{array}{cc|cc} 1 & \frac{b}{a} & \frac{1}{a} & 0 \\ 0 & 1 & -\frac{c}{\Delta} & \frac{a}{\Delta} \end{array} \right] \rightsquigarrow R_1 - \frac{b}{a}R_2 \left[\begin{array}{cc|cc} 1 & 0 & \frac{d}{\Delta} & -\frac{b}{\Delta} \\ 0 & 1 & -\frac{c}{\Delta} & \frac{a}{\Delta} \end{array} \right]$$

The Inverse of a 2×2 Matrix

Let $A = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$ be a 2×2 matrix.

■ We define $\det(A) = ad - bc$.

■ A is invertible (\equiv nonsingular) if and only if $\det(A) \neq 0$.

$$\text{In particular, } A^{-1} = \frac{1}{\det(A)} \begin{bmatrix} d & -b \\ -c & a \end{bmatrix}$$

Looking back at the formula for A^{-1} , where A is a 2×2 matrix whose determinant is nonzero, we see that, to find the inverse of A

- we divide by the determinant of A ,
- switch the diagonal elements of A ,
- change the sign of the off-diagonal elements.

If the determinant is equal to 0, then the inverse of A does not exist.

Example 3

Find the inverse of the matrix

$$\blacksquare A = \begin{bmatrix} 1 & 5 \\ 2 & 7 \end{bmatrix}$$

$$\blacksquare B = \begin{bmatrix} 0 & 1 \\ 1 & 1 \end{bmatrix}$$

$$A = \begin{bmatrix} 1 & 5 \\ 2 & 7 \end{bmatrix}$$

$$\det(A) = 1 \cdot 7 - 2 \cdot 5 \\ = -3$$

$$A^{-1} = -\frac{1}{3} \cdot \begin{bmatrix} 7 & -5 \\ -2 & 1 \end{bmatrix} = \begin{bmatrix} -7/3 & 5/3 \\ 2/3 & -1/3 \end{bmatrix}$$

$$B = \begin{bmatrix} 0 & 1 \\ 1 & 1 \end{bmatrix}$$

$$\det(B) = 0 \cdot 1 - 1 \cdot 1 = -1$$

$$B^{-1} = \frac{1}{-1} \begin{bmatrix} 1 & -1 \\ -1 & 0 \end{bmatrix} = \begin{bmatrix} -1 & 1 \\ 1 & 0 \end{bmatrix}$$

The determinant can be defined for any $n \times n$ matrix. The general formula is computationally complicated for $n \geq 3$.

We mention the following important result. Part (2) below will be of particular interest to us in the near future.

Theorem

Suppose that A is an $n \times n$ matrix, and X and $\mathbf{0}$ are $n \times 1$ matrices. Then

- A is **invertible** (\equiv **nonsingular**) if and only if $\det(A) \neq 0$.
- The matrix equation (\equiv system of linear equations) $AX = \mathbf{0}$ has a **nontrivial solution** $\iff A$ is **singular** $\iff \det(A) = 0$.

Example 4

Find the solution of the following matrix equations (\equiv systems of linear equations)

$$\blacksquare \begin{bmatrix} 1 & 2 \\ 3 & 5 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$\blacksquare \begin{bmatrix} 4 & -1 \\ 8 & -2 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$(*) \quad \underbrace{\begin{bmatrix} 1 & 2 \\ 3 & 5 \end{bmatrix}}_A \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

Notice that $A^{-1} = \frac{1}{\underbrace{(1 \cdot 5 - 2 \cdot 3)}_{-1}} \cdot \begin{bmatrix} 5 & -2 \\ -3 & 1 \end{bmatrix} = \underline{\underline{\begin{bmatrix} -5 & 2 \\ 3 & -1 \end{bmatrix}}}$

thus; if we multiply both sides by A^{-1}
we obtain $\underbrace{\begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}}_{A^{-1} \cdot A} \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} -5 & 2 \\ 3 & -1 \end{bmatrix} \begin{bmatrix} 0 \\ 0 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$

Thus $\boxed{\begin{matrix} x=0 \\ y=0 \end{matrix}}$

$$* \quad \underbrace{\begin{bmatrix} 4 & -1 \\ 8 & -2 \end{bmatrix}}_A \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

Notice that $\det(A) = 4(-2) - (-1)8 = \underline{\underline{0}}$

Thus A^{-1} does not exist. In other words A is not invertible ($\equiv A$ is singular)

If we now reduce

$$\left[\begin{array}{cc|c} 4 & -1 & 0 \\ 8 & -2 & 0 \end{array} \right] \quad \text{we obtain} \quad \left[\begin{array}{cc|c} 1 & -\frac{1}{4} & 0 \\ 0 & 0 & 0 \end{array} \right]$$

I.e. $x - \frac{1}{4}y = 0 \implies x = \frac{1}{4}y$
if we set $y=t$ then $x = \frac{1}{4}t$.

Thus

$$\begin{bmatrix} 4 & -1 \\ 8 & -2 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

has infinitely many solutions of the form:

$$\left\{ \left(\frac{1}{4}t, t \right) \mid t \in \mathbb{R} \right\}$$

it is a line (the line $y=4x$)
 $\{(u, 4u) \mid u \in \mathbb{R}\}$