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B. Sc. (Honrs) Part 2paper

Subject:Mathematics

Topic:Transpose &Inverse of a matrix

Transpose of a matrix

Definition. Given a matrix A , the **transpose** of A , denoted A^T , is the matrix whose rows are columns of A (and whose columns are rows of A). That is, if $A = (a_{ij})$ then $A^T = (b_{ij})$, where $b_{ij} = a_{ji}$.

Examples.
$$\begin{pmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \end{pmatrix}^T = \begin{pmatrix} 1 & 4 \\ 2 & 5 \\ 3 & 6 \end{pmatrix},$$

$$\begin{pmatrix} 7 \\ 8 \\ 9 \end{pmatrix}^T = (7, 8, 9), \quad \begin{pmatrix} 4 & 7 \\ 7 & 0 \end{pmatrix}^T = \begin{pmatrix} 4 & 7 \\ 7 & 0 \end{pmatrix}.$$

properties of transpose

- $(A^T)^T = A$
- $(A + B)^T = A^T + B^T$
- $(rA)^T = rA^T$
- $(AB)^T = B^T A^T$
- $(A_1 A_2 \dots A_k)^T = A_k^T \dots A_2^T A_1^T$
- $(A^{-1})^T = (A^T)^{-1}$

Symmetric & Skew-symmetric matrix

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DEFINITION. (Symmetric matrix) A real matrix A is called *symmetric* if $A^t = A$. In other words A is square ($n \times n$ say) and $a_{ji} = a_{ij}$ for all $1 \leq i \leq n, 1 \leq j \leq n$. Hence

$$A = \begin{bmatrix} a & b \\ b & c \end{bmatrix}$$

is a general 2×2 symmetric matrix.

DEFINITION. (Skew-symmetric matrix) A real matrix A is called *skew-symmetric* if $A^t = -A$. In other words A is square ($n \times n$ say) and $a_{ji} = -a_{ij}$ for all $1 \leq i \leq n, 1 \leq j \leq n$.

REMARK. Taking $i = j$ in the definition of skew-symmetric matrix gives $a_{ii} = -a_{ii}$ and so $a_{ii} = 0$. Hence

$$A = \begin{bmatrix} 0 & b \\ -b & 0 \end{bmatrix}$$

is a general 2×2 skew-symmetric matrix.

Identity matrix

Definition The *identity matrix*, denoted I_n , is the $n \times n$ diagonal matrix with all ones on the diagonal.

$$I_3 = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

If A is an $m \times n$ matrix, then

$$I_m A = A \quad \text{and} \quad A I_n = A.$$

If A is a square matrix, then

$$I A = A = A I.$$

Inverse of a matrix

Given a square matrix A , the *inverse of A* , denoted A^{-1} , is defined to be the matrix such that

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

Note that inverses are only defined for square matrices

Note Not all matrices have inverses.

If A has an inverse, it is called *invertible*.

If A is not invertible it is called *singular*.

Theorem. *If A is invertible, then its inverse is unique.*

Proof. Assume A is invertible. Suppose, by way of contradiction, that the inverse of A is not unique, i.e., let B and C be two distinct inverses of A . Then, by def'n of inverse, we have

$$BA = I = AB \quad (1)$$

$$\text{and } CA = I = AC. \quad (2)$$

It follows that

$$\begin{aligned} B &= BI && \text{by def'n of identity matrix} \\ &= B(AC) && \text{by (2) above} \\ &= (BA)C && \text{by associativity of matrix mult.} \\ &= IC && \text{by (1) above} \\ &= C. && \text{by def'n of identity matrix} \end{aligned}$$

Thus, $B = C$, which contradicts the previous assumption that $B \neq C$.
 $\Rightarrow \Leftarrow$ So it must be that case that the inverse of A is unique.

Inverse of a 2×2 matrix: Consider the special case where A is a 2×2 matrix with $A = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$. If $ad - bc \neq 0$, then A is invertible and its inverse is

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

Example For $A = \begin{bmatrix} -2 & 1 \\ 3 & -3 \end{bmatrix}$, we have

$$A^{-1} = \frac{1}{3} \begin{bmatrix} -3 & -1 \\ -3 & -2 \end{bmatrix} = \begin{bmatrix} -1 & -\frac{1}{3} \\ -1 & -\frac{2}{3} \end{bmatrix}.$$

We can easily check that

$$AA^{-1} = \begin{bmatrix} -2 & 1 \\ 3 & -3 \end{bmatrix} \begin{bmatrix} -1 & -\frac{1}{3} \\ -1 & -\frac{2}{3} \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$$

and

$$A^{-1}A = \begin{bmatrix} -1 & -\frac{1}{3} \\ -1 & -\frac{2}{3} \end{bmatrix} \begin{bmatrix} -2 & 1 \\ 3 & -3 \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}.$$

Example: Find the inverse of the matrix $A = \begin{bmatrix} -1 & -3 & 1 \\ 3 & 6 & 0 \\ 1 & 0 & 1 \end{bmatrix}$.

$$\begin{aligned} \left[\begin{array}{ccc|ccc} -1 & -3 & 1 & 1 & 0 & 0 \\ 3 & 6 & 0 & 0 & 1 & 0 \\ 1 & 0 & 1 & 0 & 0 & 1 \end{array} \right] & \xrightarrow[\substack{R_2+3R_1 \\ R_3+R_1}]{} \left[\begin{array}{ccc|ccc} -1 & -3 & 1 & 1 & 0 & 0 \\ 0 & -3 & 3 & 3 & 1 & 0 \\ 0 & -3 & 2 & 1 & 0 & 1 \end{array} \right] \\ & \xrightarrow[\substack{-R_1 \\ R_3-R_2}]{} \left[\begin{array}{ccc|ccc} 1 & 3 & -1 & -1 & 0 & 0 \\ 0 & -3 & 3 & 3 & 1 & 0 \\ 0 & 0 & -1 & -2 & -1 & 1 \end{array} \right] \\ & \xrightarrow[\substack{R_1+R_2 \\ -R_3}]{} \left[\begin{array}{ccc|ccc} 1 & 0 & 2 & 2 & 1 & 0 \\ 0 & -3 & 3 & 3 & 1 & 0 \\ 0 & 0 & 1 & 2 & 1 & -1 \end{array} \right] \\ & \xrightarrow{-\frac{1}{3}R_2} \left[\begin{array}{ccc|ccc} 1 & 0 & 2 & 2 & 1 & 0 \\ 0 & 1 & -1 & -1 & -\frac{1}{3} & 0 \\ 0 & 0 & 1 & 2 & 1 & -1 \end{array} \right] \\ & \xrightarrow[\substack{R_1-2R_3 \\ R_2+R_3}]{} \left[\begin{array}{ccc|ccc} 1 & 0 & 0 & -2 & -1 & 2 \\ 0 & 1 & 0 & 1 & \frac{2}{3} & -1 \\ 0 & 0 & 1 & 2 & 1 & -1 \end{array} \right] \end{aligned}$$

Thus, A is invertible and its inverse is

$$A^{-1} = \begin{bmatrix} -2 & -1 & 2 \\ 1 & \frac{2}{3} & -1 \\ 2 & 1 & -1 \end{bmatrix}.$$

Theorem 11 Given two invertible matrices A and B

$$(AB)^{-1} = B^{-1}A^{-1}.$$

Proof: Let A and B be invertible matrices and let $C = AB$, so $C^{-1} = (AB)^{-1}$.

Consider $C = AB$.

Multiply both sides on the left by A^{-1} :

$$A^{-1}C = A^{-1}AB = B.$$

Multiply both sides on the left by B^{-1} .

$$B^{-1}A^{-1}C = B^{-1}B = I.$$

So, $B^{-1}A^{-1}$ is the matrix you need to multiply C by to get the identity.

Thus, by the definition of inverse

$$B^{-1}A^{-1} = C^{-1} = (AB)^{-1}.$$

Example .

1. Find A^{-1} , where

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

Augment with I and row reduce:

$$\left(\begin{array}{ccc|ccc} 1 & 2 & 3 & 1 & 0 & 0 \\ 2 & 5 & 5 & 0 & 1 & 0 \\ 3 & 5 & 8 & 0 & 0 & 1 \end{array} \right) \begin{array}{l} R_2 \rightarrow R_2 - 2R_1 \\ R_3 \rightarrow R_3 - 3R_1 \end{array}$$

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

$$\left(\begin{array}{ccc|ccc} 1 & 2 & 3 & 1 & 0 & 0 \\ 0 & 1 & -1 & -2 & 1 & 0 \\ 0 & 0 & -2 & -5 & 1 & 1 \end{array} \right) R_3 \rightarrow -\frac{1}{2}R_3$$

$$\left(\begin{array}{ccc|ccc} 1 & 2 & 3 & 1 & 0 & 0 \\ 0 & 1 & -1 & -2 & 1 & 0 \\ 0 & 0 & 1 & 5/2 & -1/2 & -1/2 \end{array} \right) \begin{array}{l} R_1 \rightarrow R_1 - 3R_3 \\ R_2 \rightarrow R_2 + R_3 \end{array}$$

$$\left(\begin{array}{ccc|ccc} 1 & 2 & 0 & -13/2 & 3/2 & 3/2 \\ 0 & 1 & 0 & 1/2 & 1/2 & -1/2 \\ 0 & 0 & 1 & 5/2 & -1/2 & -1/2 \end{array} \right) R_1 \rightarrow R_1 - 2R_2$$

$$\left(\begin{array}{ccc|ccc} 1 & 0 & 0 & -15/2 & 1/2 & 5/2 \\ 0 & 1 & 0 & 1/2 & 1/2 & -1/2 \\ 0 & 0 & 1 & 5/2 & -1/2 & -1/2 \end{array} \right)$$

So

$$A^{-1} = \frac{1}{2} \begin{pmatrix} -15 & 1 & 5 \\ 1 & 1 & -1 \\ 5 & -1 & -1 \end{pmatrix}$$