

1.6A Inverses

Tuesday, August 4, 2026 7:55 AM

→ $\underline{A \cdot B} = \underline{B \cdot A} = I_{n \times n}$ then B is
inverse of A

$\underline{[A \text{ is } n \times n]}$
Square

→ Inverse is unique

$$\underline{AB = I} \quad \& \quad \underline{CA = I}$$

$$C(AB) = (CA)B$$

$$CI = IB$$

$$C = B$$

→ $Ax = b$

$$\downarrow$$

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

$$x = A^{-1}b$$

✓ n pivot
⇒ Invertible

→ $\underline{(AB)^{-1}} = \underline{\begin{pmatrix} I & I \\ B & A \end{pmatrix}}$

$(AB) \begin{pmatrix} I \\ I \end{pmatrix} = I$

$(AB) \begin{pmatrix} I \\ I \end{pmatrix} = I$

$(AB \dots Z)^T = I \dots A^T A^T$

→ matrix multiplication $\underline{A \cdot B}_{n \times n}$
Complexity

$$\begin{matrix} 1 \\ \vdots \\ n \end{matrix} \begin{bmatrix} \dots \\ \vdots \\ \dots \end{bmatrix} \begin{pmatrix} \vdots & \dots & 1 \\ \vdots & \vdots & \vdots \\ 1 & 2 & n \end{pmatrix}$$

$$n^2 \times n = n^3 \quad \left[\begin{array}{c} \cdot \\ \cdot \\ \cdot \end{array} \right]_{n \times n}$$

→ G-J Method

→ $Ax = b$ ✓

$A A^{-1} = I$

$\downarrow$
 $\begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$

$A \begin{bmatrix} x_1 \\ \vdots \\ x_i \end{bmatrix} = \begin{bmatrix} 1 \\ 0 \\ \vdots \\ 0 \end{bmatrix}$
 $\quad \quad \quad b_i$

$A^{-1}_{i,2} =$

$\begin{bmatrix} 0 \\ 1 \\ 0 \\ 0 \\ \vdots \\ 0 \end{bmatrix}$

$n \times n$ $\begin{pmatrix} 1 & 0 & 0 & \dots & 0 \\ 0 & 1 & \dots & \dots & 0 \\ \vdots & \vdots & \vdots & \vdots & \vdots \\ 0 & 0 & \dots & \dots & 1 \end{pmatrix}_{n \times n}$

$Ax_i = C_i$

$LC_i = b_i$

→ $[A \quad e_1 \quad e_2 \quad \dots \quad e_n] =$

→ $\begin{bmatrix} 2 & 1 & 1 & 1 & 0 & 0 \\ 4 & -6 & 0 & 0 & 1 & 0 \\ -2 & 7 & 2 & 0 & 0 & 1 \end{bmatrix}$

$e_i = \begin{bmatrix} 1 \\ 0 \\ 0 \\ 0 \end{bmatrix}$ $A A^{-1} = I$
 $[A \quad e_1 \quad e_2 \quad \dots \quad e_n]$

$$\left[\begin{array}{ccc|ccc} 2 & 1 & 1 & 1 & 0 & 0 \\ 0 & -8 & -2 & -2 & 1 & 0 \\ 0 & 8 & 3 & 1 & 0 & 1 \end{array} \right] \quad \begin{array}{l} \text{'n'} \\ \end{array} \quad \left[\begin{array}{l} (1, -1) \\ \text{E} \neq G \\ GFE = I \end{array} \right]$$

$$\left[\begin{array}{ccc|ccc} 2 & 1 & 1 & 1 & 0 & 0 \\ 0 & -8 & -2 & -2 & 1 & 0 \\ 0 & 0 & 1 & -1 & 1 & 1 \end{array} \right] \rightarrow$$

$$L = \frac{1}{E} F G^T$$

$$\bar{L} = G \cdot F \cdot E$$

$$\underbrace{(GFE)A}_{UX} = \bar{L}$$

$$(GFE) \cdot I = \bar{L}$$

$$\frac{\bar{U}^T \bar{U}}{\bar{A}^T}$$

$$\rightarrow \left[\begin{array}{ccc|ccc} 2 & 1 & 1 & 1 & 0 & 0 \\ 0 & -8 & 0 & -4 & 3 & 2 \\ 0 & 0 & 1 & -1 & 1 & 1 \end{array} \right]$$

$$R_1: R_1 - R_3$$

$$\left[\begin{array}{ccc|ccc} 2 & 1 & 0 & 2 & -1 & -1 \\ 0 & -8 & 0 & -4 & 3 & 2 \\ 0 & 0 & 1 & -1 & 1 & 1 \end{array} \right]$$

$$R_1 = R_1 + \frac{1}{8} R_2$$

$$\left[\begin{array}{ccc|ccc} 2 & 0 & 0 & 2 - \frac{1}{8} & -1 + \frac{3}{8} & -1 + \frac{2}{8} \\ 0 & -8 & 0 & -4 & 3 & 2 \\ 0 & 0 & 1 & -1 & 1 & 1 \end{array} \right]$$

$$\left[\begin{array}{ccc|ccc} 2 & 0 & 0 & \frac{15}{8} & -\frac{5}{8} & -\frac{6}{8} \\ 0 & -8 & 0 & -4 & 3 & 2 \\ 0 & 0 & 1 & -1 & 1 & 1 \end{array} \right] \quad \begin{array}{l} R_1: R_1/2 \\ R_2: R_2/-8 \end{array}$$

$$\left[\begin{array}{ccc|ccc} 1 & 0 & 0 & 12/16 & -2/16 & -6/16 \\ 0 & 1 & 0 & 1/8 & -3/8 & -7/8 \\ 0 & 0 & 1 & -1 & 1 & 1 \end{array} \right]$$

$$A = LU$$

$$U^T L^T = \bar{A}$$

$$\begin{array}{c} \text{I} \\ \text{U}^T \text{L}^T \end{array} \rightarrow \text{I}$$

$$\begin{array}{c} \rightarrow [A | I] \\ \downarrow \\ [U | L^T] \\ \downarrow \\ [I | \bar{A}] \end{array} \quad \begin{array}{c} L^T \\ U \end{array}$$