

Now solve

$$[A|e_1] \quad [A|e_2] \quad \text{and} \quad [A|e_3]$$

$$A = \begin{bmatrix} 1 & -1 & 3 \\ -1 & 3 & 2 \\ 2 & 6 & 5 \end{bmatrix}$$

Augmented matrix

identity matrix

pivot

$$\left[ \begin{array}{ccc|ccc} 1 & -1 & 3 & 1 & 0 & 0 \\ -1 & 3 & 2 & 0 & 1 & 0 \\ 2 & 6 & 5 & 0 & 0 & 1 \end{array} \right]$$

$$r_2 \leftarrow r_2 + r_1$$

$$r_3 \leftarrow r_3 + 2r_1$$

pivot

$$\left[ \begin{array}{ccc|ccc} 1 & -1 & 3 & 1 & 0 & 0 \\ 0 & 2 & 5 & 1 & 1 & 0 \\ 0 & 4 & 11 & 2 & 0 & 1 \end{array} \right]$$

$$r_3 \leftarrow r_3 - 2r_2$$

echelon form of A

$$U = \left[ \begin{array}{ccc|ccc} 1 & -1 & 3 & 1 & 0 & 0 \\ 0 & 2 & 5 & 1 & 1 & 0 \\ 0 & 0 & 1 & 0 & -2 & 1 \end{array} \right]$$

$$r_1 \leftarrow r_1 - 3r_3$$

$$r_2 \leftarrow r_2 - 5r_3$$

Continue to make the reduced row echelon...

$$\left[ \begin{array}{ccc|ccc} 1 & -1 & 0 & 1 & 6 & -3 \\ 0 & 2 & 0 & 1 & 11 & -5 \\ 0 & 0 & 1 & 0 & -2 & 1 \end{array} \right]$$

$$r_1 \leftarrow r_1 + \frac{1}{2}r_2$$

$$\left[ \begin{array}{ccc|ccc} 1 & 0 & 0 & 3/2 & 23/2 & -11/2 \\ 0 & 2 & 0 & 1 & 11 & -5 \\ 0 & 0 & 1 & 0 & -2 & 1 \end{array} \right]$$

$$\frac{12+11}{2} = \frac{23}{2}$$

$$-\frac{6+5}{2} = -\frac{11}{2}$$

rescale so pivots are all 1's.

$$r_2 \leftarrow \frac{1}{2} r_2$$

identity matrix

$$\left[ \begin{array}{ccc|ccc} 1 & 0 & 0 & 3/2 & 23/2 & -11/2 \\ 0 & 1 & 0 & 1/2 & 11/2 & -5/2 \\ 0 & 0 & 1 & 0 & -2 & 1 \end{array} \right]$$

$$u_1 = \begin{bmatrix} 3/2 \\ 1/2 \\ 0 \end{bmatrix}$$

$$u_2 = \begin{bmatrix} 23/2 \\ 11/2 \\ -2 \end{bmatrix}$$

$$\text{and } u_3 = \begin{bmatrix} -11/2 \\ -5/2 \\ 1 \end{bmatrix}$$

$$Au_1 = e_1$$

$$Au_2 = e_2$$

$$\text{and } Au_3 = e_3$$

Suppose I want to solve  $Ax = b$ .

$$b = \begin{bmatrix} b_1 \\ b_2 \\ b_3 \end{bmatrix} = b_1 e_1 + b_2 e_2 + b_3 e_3$$

$$= b_1 Au_1 + b_2 Au_2 + b_3 Au_3$$

$$= A b_1 u_1 + A b_2 u_2 + A b_3 u_3$$

$$b = A (b_1 u_1 + b_2 u_2 + b_3 u_3)$$

If  $x = b_1 u_1 + b_2 u_2 + b_3 u_3$  then  $Ax = b$ .

$$x = \begin{bmatrix} | & | & | \\ u_1 & u_2 & u_3 \\ | & | & | \end{bmatrix} \begin{bmatrix} b_1 \\ b_2 \\ b_3 \end{bmatrix} = \begin{bmatrix} 3/2 & 23/2 & -11/2 \\ 1/2 & 11/2 & -5/2 \\ 0 & -2 & 1 \end{bmatrix} \begin{bmatrix} b_1 \\ b_2 \\ b_3 \end{bmatrix}$$

Since this is the matrix that finds  $x$  from  $b$  it's called the inverse matrix

$$\text{If } A = \begin{bmatrix} 1 & -1 & 3 \\ -1 & 3 & 2 \\ -2 & 6 & 5 \end{bmatrix} \text{ then } A^{-1} = \begin{bmatrix} 3/2 & 23/2 & -11/2 \\ 1/2 & 11/2 & -5/2 \\ 0 & -2 & 1 \end{bmatrix}$$

One more time: we're solving  $Ax = b$ .

mult both sides by  $A^{-1}$   $A^{-1}Ax = A^{-1}b$

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

$$A = \begin{bmatrix} 0 & 2 & 5 \\ 1 & -1 & 3 \\ -3 & 7 & 2 \end{bmatrix}$$

want inverse matrix...

Swap  $\begin{bmatrix} 0 & 2 & 5 & | & 1 & 0 & 0 \\ 1 & -1 & 3 & | & 0 & 1 & 0 \\ -3 & 7 & 2 & | & 0 & 0 & 1 \end{bmatrix}$  No pivot

$$r_1 \leftrightarrow r_2$$

$$\begin{bmatrix} 1 & -1 & 3 & | & 0 & 1 & 0 \\ 0 & 2 & 5 & | & 1 & 0 & 0 \\ -3 & 7 & 2 & | & 0 & 0 & 1 \end{bmatrix}$$

$$r_3 \leftarrow r_3 + 3r_1$$

$$\begin{bmatrix} 1 & -1 & 3 & | & 0 & 1 & 0 \\ 0 & 2 & 5 & | & 1 & 0 & 0 \\ 0 & 4 & 11 & | & 0 & 3 & 1 \end{bmatrix}$$

$$r_3 \leftarrow r_3 - 2r_2$$

$$\left[ \begin{array}{ccc|ccc} 1 & -1 & 3 & 0 & 1 & 0 \\ 0 & 2 & 5 & 1 & 0 & 0 \\ 0 & 0 & 1 & -2 & 3 & 1 \end{array} \right]$$

$$\begin{aligned} r_1 &\leftarrow r_1 - 3r_3 \\ r_2 &\leftarrow r_2 - 5r_3 \end{aligned}$$

Now reduced row echelon form

$$\left[ \begin{array}{ccc|ccc} 1 & -1 & 0 & 6 & -8 & -3 \\ 0 & 2 & 0 & 11 & -15 & -5 \\ 0 & 0 & 1 & -2 & 3 & 1 \end{array} \right]$$

$$r_1 \leftarrow r_1 + \frac{1}{2}r_2$$

$$\left[ \begin{array}{ccc|ccc} 1 & 0 & 0 & 23/2 & -31/2 & -11/2 \\ 0 & 2 & 0 & 11 & -15 & -5 \\ 0 & 0 & 1 & -2 & 3 & 1 \end{array} \right]$$

$$-\frac{16}{2} - \frac{15}{2} = -\frac{31}{2}$$

$$-\frac{6}{2} - \frac{5}{2} = -\frac{11}{2}$$

rescale

$$r_2 \leftarrow \frac{1}{2}r_2$$

$$\left[ \begin{array}{ccc|ccc} 1 & 0 & 0 & 23/2 & -31/2 & -11/2 \\ 0 & 1 & 0 & 11/2 & -15/2 & -5/2 \\ 0 & 0 & 1 & -2 & 3 & 1 \end{array} \right] \leftarrow A^{-1}$$

$$A^{-1} = \begin{bmatrix} 23/2 & -31/2 & -11/2 \\ 11/2 & -15/2 & -5/2 \\ -2 & 3 & 1 \end{bmatrix}$$

#### 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.

determinant of  $A$

$$A = \begin{bmatrix} 7 & 2 \\ 6 & 1 \end{bmatrix}$$

$$a=7 \quad b=2 \\ c=6 \quad d=1$$

$$A^{-1} = \frac{1}{ad-bc} \begin{bmatrix} d & -b \\ -c & a \end{bmatrix} = \frac{1}{7 \cdot 1 - 2 \cdot 6} \begin{bmatrix} 1 & -2 \\ -6 & 7 \end{bmatrix}$$

$$= \frac{-1}{5} \begin{bmatrix} 1 & -2 \\ -6 & 7 \end{bmatrix} = \begin{bmatrix} -1/5 & 2/5 \\ 6/5 & -7/5 \end{bmatrix}$$

$$\begin{bmatrix} -1/5 & 2/5 \\ 6/5 & -7/5 \end{bmatrix}$$

$$7 \cdot \left(-\frac{1}{5}\right) + 2 \cdot \left(\frac{6}{5}\right) = \frac{5}{5} = 1$$

$$6 \cdot \left(\frac{2}{5}\right) + 1 \cdot \left(-\frac{7}{5}\right) = \frac{5}{5} = 1$$

$$\left[ \begin{array}{cc|cc} 7 & 2 & 1 & 0 \\ 6 & 1 & 0 & 1 \end{array} \right]$$

Identity matrix

$$\begin{bmatrix} 7 & 2 \\ 6 & 1 \end{bmatrix}$$

$$\left[ \begin{array}{cc|cc} -1/5 & 2/5 & 1 & 0 \\ 6/5 & -7/5 & 0 & 1 \end{array} \right]$$

Identity matrix

c. 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,

$$(A^T)^{-1} = (A^{-1})^T$$

Transposes:  $(AB)^T = B^T A^T$

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

definition of  $A^{-1}$

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

$$(AA^{-1})^T = I^T$$

$$(A^{-1}A)^T = I^T$$

$$(A^{-1})^T A^T = I$$

$$A^T (A^{-1})^T = I$$

this is a matrix that multiplies  $A^T$  to get  $I$

this is a matrix that multiplies  $A^T$  to get  $I$

these two things together mean the inverse of  $A^T$

$$(A^T)^{-1} = (A^{-1})^T$$