MATRICES & LINEAR EQUATIONS

INVERSE MATRIX

Square matrices which have an inverse are called *non-singular* or *invertible*. The inverse of matrix **A** is written as \mathbf{A}^{-1} (not $\frac{1}{\mathbf{A}}$). Non-singular matrices of a certain size form a group under multiplication.

If
$$\mathbf{A} = \begin{pmatrix} 1 & 2 & 1 & 1 \\ 1 & 1 & 2 & ^1 \\ -2 & ^1 & 1 & 1 \\ -1 & 1 & ^3 & 2 \end{pmatrix}$$
 has inverse \mathbf{A}^{-1} , then $\mathbf{A}\mathbf{A}^{-1} = \mathbf{A}^{-1}\mathbf{A} = \mathbf{I}_4$

FINDING THE INVERSE MATRIX BY ROW OPERATIONS

$$\text{If } \mathbf{A}^{-1} = \begin{pmatrix} a & e & i & m \\ b & f & j & n \\ c & g & k & p \\ d & h & l & q \end{pmatrix}, \text{ then } \begin{pmatrix} 1 & 2 & 1 & 1 \\ 1 & 1 & 2 & -1 \\ -2 & -1 & 1 & 1 \\ -1 & 1 & -3 & 2 \end{pmatrix} \begin{pmatrix} a & e & i & m \\ b & f & j & n \\ c & g & k & p \\ d & h & l & q \end{pmatrix} = \begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{pmatrix}$$

This is equivalent to solving:

$$\begin{pmatrix} 1 & 2 & 1 & 1 \\ 1 & 1 & 2 & -1 \\ -2 & -1 & 1 & 1 \\ -1 & 1 & -3 & 2 \end{pmatrix} \begin{pmatrix} a \\ b \\ c \\ d \end{pmatrix} = \begin{pmatrix} 1 \\ 0 \\ 0 \\ 0 \end{pmatrix} \qquad \begin{pmatrix} 1 & 2 & 1 & 1 \\ 1 & 1 & 2 & -1 \\ -2 & -1 & 1 & 1 \\ -1 & 1 & -3 & 2 \end{pmatrix} \begin{pmatrix} e \\ f \\ g \\ h \end{pmatrix} = \begin{pmatrix} 0 \\ 1 \\ 0 \\ 0 \end{pmatrix}$$

$$\begin{pmatrix} 1 & 2 & 1 & 1 \\ -1 & 1 & -3 & 2 \end{pmatrix} \begin{pmatrix} i \\ j \\ k \\ l \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \\ 1 \end{pmatrix} \qquad \begin{pmatrix} 1 & 2 & 1 & 1 \\ 1 & 1 & 2 & -1 \\ -2 & -1 & 1 & 1 \\ -1 & 1 & -3 & 2 \end{pmatrix} \begin{pmatrix} m \\ n \\ p \\ q \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \\ 1 \end{pmatrix}$$

Each of these can be solved individually by the Guass-Jordan method or solved simultaneously by starting with the augmented matrix:

$$(\mathbf{A} \mid \mathbf{I}_4) = \begin{pmatrix} 1 & 2 & 1 & 1 & 1 & 0 & 0 & 0 \\ 1 & 1 & 2 & -1 & 0 & 1 & 0 & 0 \\ -2 & -1 & 1 & 1 & 0 & 0 & 1 & 0 \\ -1 & 1 & -3 & 2 & 0 & 0 & 0 & 1 \end{pmatrix}$$

and using row operations (including row swaps) to produce the augmented matrix $(\mathbf{I}_4 \mid \mathbf{A}^{-1})$. If row operations give a row of 0's, then the matrix is singular and has no inverse.

The calculations below give
$$\mathbf{A}^{-1} = \begin{pmatrix} \frac{3}{5} & -1 & -\frac{2}{5} & -\frac{3}{5} \\ -\frac{4}{15} & 1 & \frac{1}{15} & \frac{3}{5} \\ \frac{1}{5} & 0 & \frac{1}{5} & -\frac{1}{5} \\ \frac{11}{15} & -1 & \frac{1}{15} & -\frac{2}{5} \end{pmatrix}$$
.

$$\begin{pmatrix}
1 & 2 & 1 & 1 & 1 & 0 & 0 & 0 \\
1 & 1 & 2 & -1 & 0 & 1 & 0 & 0 \\
-2 & -1 & 1 & 1 & 0 & 0 & 1 & 0 \\
-1 & 1 & -3 & 2 & 0 & 0 & 0 & 1
\end{pmatrix}$$

$$\begin{pmatrix} 1 & 0 & 0 & -\frac{3}{2} & -\frac{1}{2} & \frac{1}{2} & -\frac{1}{2} & 0 \\ 0 & 1 & 0 & \frac{3}{2} & \frac{5}{6} & -\frac{1}{2} & \frac{1}{6} & 0 \\ 0 & 0 & 1 & -\frac{1}{2} & -\frac{1}{6} & \frac{1}{2} & \frac{1}{6} & 0 \\ 0 & 0 & 0 & 1 & \frac{11}{15} & -1 & \frac{1}{15} & -\frac{2}{5} \end{pmatrix}$$

SOLUTION OF SIMULTANEOUS LINEAR EQUATIONS USING THE INVERSE MATRIX

If a system of n linear equations in n unknowns has a unique solution, then the inverse matrix can be used to give that solution. Both sides of the matrix equation are premultiplied by the inverse matrix (why not post-multiplied?).

$$A X = V$$
 $A^{-1} (A X) = A^{-1} V$
 $(A^{-1} A) X = A^{-1} V$
 $IX = A^{-1} V$
 $X = A^{-1} V$

$$w+2x + y + z = 4$$

$$w+x+2y-z = 9$$

$$-2w-x+y+z = 1$$

$$-w+x-3y+2z = -10$$

$$\begin{pmatrix} 1 & 2 & 1 & 1 \\ 1 & 1 & 2 & -1 \\ -2 & -1 & 1 & 1 \\ -1 & 1 & -3 & 2 \end{pmatrix} \begin{pmatrix} w \\ x \\ y \\ z \end{pmatrix} = \begin{pmatrix} 4 \\ 9 \\ 1 \\ -10 \end{pmatrix}$$

$$\begin{pmatrix} w \\ x \\ y \\ z \end{pmatrix} = \begin{pmatrix} 1 & 2 & 1 & 1 \\ 1 & 1 & 2 & -1 \\ -2 & -1 & 1 & 1 \\ -1 & 1 & -3 & 2 \end{pmatrix}^{-1} \begin{pmatrix} 4 \\ 9 \\ 1 \\ -10 \end{pmatrix}$$

$$\begin{pmatrix} w \\ x \\ y \\ z \end{pmatrix} = \begin{pmatrix} \frac{3}{5} & -1 & -\frac{2}{5} & -\frac{3}{5} \\ -\frac{4}{15} & 1 & \frac{1}{15} & \frac{3}{5} \\ \frac{1}{5} & 0 & \frac{1}{5} & -\frac{1}{5} \\ \frac{11}{15} & -1 & \frac{1}{15} & -\frac{2}{5} \end{pmatrix} \begin{pmatrix} 4 \\ 9 \\ 1 \\ -10 \end{pmatrix}$$

$$\begin{pmatrix} w \\ x \\ y \\ z \end{pmatrix} = \begin{pmatrix} -1 \\ 2 \\ 3 \\ -2 \end{pmatrix}$$

$$w = -1$$
, $x = 2$, $y = 3$, $z = -2$

© Ex 5.7 p 169, Ex 5.8 p177

$$\odot$$
 If $\mathbf{A} = \begin{pmatrix} a & b \\ c & d \end{pmatrix}$, show that $\mathbf{A}^{-1} = \frac{1}{ad - bc} \begin{pmatrix} d & -b \\ -c & a \end{pmatrix}$.

© Show that the following properties of inverse matrices hold for 2 x 2 matrices.

$$(\mathbf{A} \mathbf{B})^{-1} = \mathbf{B}^{-1} \mathbf{A}^{-1} \qquad (k \mathbf{A})^{-1} = k^{-1} \mathbf{A}^{-1} \qquad (\mathbf{A}^{\mathsf{T}})^{-1} = (\mathbf{A}^{\mathsf{T}})^{\mathsf{T}}$$

DETERMINANTS

Every *square matrix* has a number associated with it called the *determinant* of the matrix. The determinant of **A** is written as $|\mathbf{A}|$, det **A** or Δ .

Determinant of a 1 x 1 matrix

If
$$\mathbf{A} = (a)$$
, then $|\mathbf{A}| = a$.

Determinant of a 2 x 2 matrix

If
$$\mathbf{A} = \begin{pmatrix} a & b \\ c & d \end{pmatrix}$$
, then $|\mathbf{A}| = \begin{vmatrix} a & b \\ c & d \end{vmatrix} = a d - bc$.

Determinant of a 3 x 3 matrix

If
$$\mathbf{A} = \begin{pmatrix} a & b & c \\ d & e & f \\ g & h & i \end{pmatrix}$$
,
$$\text{then } |\mathbf{A}| = \begin{vmatrix} a & b & c \\ d & e & f \\ g & h & i \end{vmatrix} = a \begin{vmatrix} e & f \\ h & i \end{vmatrix} - b \begin{vmatrix} d & f \\ g & i \end{vmatrix} + c \begin{vmatrix} d & e \\ g & h \end{vmatrix} = a(ei - fh) - b(di - fg) + c(dh - eg).$$

Determinant of any size matrix

The determinant of a $n \times n$ matrix is found in terms of determinants of $(n-1) \times (n-1)$ matrices.

For any element of the matrix:

- the *minor* is the determinant of the sub-matrix obtained by deleting the row and column containing that element
- the *cofactor* is the minor with a + or attached according to the alternating sign rule shown opposite.

Eg. Consider element
$$b$$
 in $\mathbf{A} = \begin{pmatrix} a & b & c \\ d & e & f \\ g & h & i \end{pmatrix}$

Deleting the row and column containing
$$b$$
 gives $\begin{pmatrix} \# & \# & \# \\ d & \# & f \\ g & \# & i \end{pmatrix}$.

The minor of
$$b$$
 is $\begin{vmatrix} d & f \\ g & i \end{vmatrix}$ and the cofactor of b is $-\begin{vmatrix} d & f \\ g & i \end{vmatrix}$.

To find the determinant of a square matrix:

- choose any row (or column)
- for each element in the row (or column), calculate the product of the element and its cofactor
- sum the products for the row (or column).

PROPERTIES OF DETERMINANTS

- 1. |I| = 1
- 2. |AB| = |A||B|
- 3. $|\mathbf{A}^{\mathsf{T}}| = |\mathbf{A}|$
- 4. If a non-zero multiple of a row (or column) is added to another row (or column), then the determinant is unchanged.
- 5. If a row (or column) is the same as another row (or column), then the determinant is zero.
- 6. If two rows (or columns) are swapped, then the determinant changes sign.
- 7. If a row (or column) is multiplied by a constant, then the determinant is multiplied by the same constant.
- 8. If a row (or column) consists of all zeros, then the determinant is zero.
- 9. If all the elements below the leading diagonal are zeros, then the determinant is the product of the elements on the diagonal.

CALCULATION OF DETERMINANTS

Expanding on the first row:

$$\begin{vmatrix} 1 & 2 & 1 & 1 \\ 1 & 1 & 2 & -1 \\ -2 & -1 & 1 & 1 \\ -1 & 1 & -3 & 2 \end{vmatrix}$$

$$= 1 \begin{vmatrix} 1 & 2 & -1 \\ -1 & 1 & 1 \\ 1 & -3 & 2 \end{vmatrix} - 2 \begin{vmatrix} 1 & 2 & -1 \\ -2 & 1 & 1 \\ -1 & -3 & 2 \end{vmatrix} + 1 \begin{vmatrix} 1 & 1 & -1 \\ -2 & -1 & 1 \\ -1 & 1 & 2 \end{vmatrix} - 1 \begin{vmatrix} 1 & 1 & 2 \\ -2 & -1 & 1 \\ -1 & 1 & -3 \end{vmatrix}$$

$$= \left[1 \begin{vmatrix} 1 & 1 \\ -3 & 2 \end{vmatrix} - 2 \begin{vmatrix} -1 & 1 \\ 1 & 2 \end{vmatrix} + -1 \begin{vmatrix} -1 & 1 \\ 1 & -3 \end{vmatrix} \right] - 2 \left[1 \begin{vmatrix} 1 & 1 \\ -3 & 2 \end{vmatrix} - 2 \begin{vmatrix} -2 & 1 \\ -1 & 2 \end{vmatrix} + -1 \begin{vmatrix} -2 & 1 \\ -1 & -3 \end{vmatrix} \right]$$

$$+ \left[1 \begin{vmatrix} -1 & 1 \\ 1 & 2 \end{vmatrix} - 1 \begin{vmatrix} -2 & 1 \\ -1 & 2 \end{vmatrix} + -1 \begin{vmatrix} -2 & -1 \\ -1 & 1 \end{vmatrix} \right] - \left[1 \begin{vmatrix} -1 & 1 \\ 1 & -3 \end{vmatrix} - 1 \begin{vmatrix} -2 & 1 \\ -1 & -3 \end{vmatrix} + 2 \begin{vmatrix} -2 & -1 \\ -1 & 1 \end{vmatrix} \right]$$

$$= \left[(1 \times 2 - 1 \times -3) - 2 (-1 \times 2 - 1 \times 1) - (-1 \times -3 - 1 \times 1) \right]$$

$$- 2 \left[(1 \times 2 - 1 \times -3) - 2 (-2 \times 2 - 1 \times -1) - (-2 \times -3 - 1 \times -1) \right]$$

$$+ \left[(-1 \times 2 - 1 \times 1) - (-2 \times 2 - 1 \times -1) - (-2 \times 1 - 1 \times -1) \right]$$

$$- \left[(-1 \times -3 - 1 \times 1) - (-2 \times -3 - 1 \times -1) + 2 (-2 \times 1 - -1 \times -1) \right]$$

$$= (5 + 6 - 2) - 2 (5 + 6 - 7) + (-3 + 3 + 3) - (2 - 7 - 6)$$

$$= 9 - 8 + 3 + 11$$

$$= 15$$

Shown below is a simpler calculation based on the properties of determinants. The determinant is expanded on the first column.

$$\begin{vmatrix} 1 & 2 & 1 & 1 \\ 1 & 1 & 2 & -1 \\ -2 & -1 & 1 & 1 \\ -1 & 1 & -3 & 2 \end{vmatrix}$$

$$= \begin{vmatrix} R_2 - R_1 \\ R_3 + 2 \times R_1 \\ R_4 + R_1 \end{vmatrix} \begin{vmatrix} 1 & 2 & 1 & 1 \\ 0 & -1 & 1 & -2 \\ 0 & 3 & 3 & 3 \\ 0 & 3 & -2 & 3 \end{vmatrix}$$

$$= 1 \begin{vmatrix} 3 & 3 \\ -2 & 3 \end{vmatrix} - 1 \begin{vmatrix} 3 & 3 \\ 3 & 3 \end{vmatrix} + -2 \begin{vmatrix} 3 & 3 \\ 3 & -2 \end{vmatrix}$$

$$= -1 (3 \times 3 - 3 \times -2) - (3 \times 3 - 3 \times 3) - 2 (3 \times -2 - 3 \times 3)$$

$$= -15 - 0 + 30$$

$$= 15$$

- © Ex 5.9 p 181, Ex 5.10 p 184
- © Show that the property $|\mathbf{A} \mathbf{B}| = |\mathbf{A}||\mathbf{B}|$ holds for 2 x 2 matrices.

FINDING THE INVERSE MATRIX BY USING THE DETERMINANT

If $|\mathbf{A}| \neq 0$, then $\mathbf{A}^{-1} = \frac{\operatorname{adj} \mathbf{A}}{|\mathbf{A}|}$. If $|\mathbf{A}| = 0$, then \mathbf{A} does not have an inverse.

The *adjoint matrix* of \mathbf{A} or $\operatorname{adj} \mathbf{A}$ is the transpose of the *cofactor matrix* of \mathbf{A} . The cofactor matrix of \mathbf{A} is the matrix obtained by replacing each element with its cofactor.

The inverse of
$$\mathbf{A} = \begin{pmatrix} 1 & 2 & 1 & 1 \\ 1 & 1 & 2 & -1 \\ -2 & -1 & 1 & 1 \\ -1 & 1 & -3 & 2 \end{pmatrix}$$
 is found below.

cofactor matrix of A

$$= \begin{bmatrix} \begin{vmatrix} 1 & 2 & -1 \\ -1 & 1 & 1 \\ 1 & -3 & 2 \end{vmatrix} & -\begin{vmatrix} 1 & 2 & -1 \\ -2 & 1 & 1 \\ -1 & -1 & -3 & 2 \end{vmatrix} & -\begin{vmatrix} 1 & 1 & 1 \\ -2 & 1 & 1 \\ -1 & 1 & 2 \end{vmatrix} & -\begin{vmatrix} 1 & 2 & 1 \\ -2 & -1 & 1 \\ -1 & 1 & 2 \end{vmatrix} & -\begin{vmatrix} 1 & 2 & 1 \\ -2 & -1 & 1 \\ -1 & 1 & 2 \end{vmatrix} & -\begin{vmatrix} 1 & 2 & 1 \\ -2 & -1 & 1 \\ -1 & 1 & 2 \end{vmatrix} & -\begin{vmatrix} 1 & 2 & 1 \\ -2 & -1 & 1 \\ -1 & 1 & 2 \end{vmatrix} & -\begin{vmatrix} 1 & 2 & 1 \\ -2 & -1 & 1 \\ -1 & 1 & 2 \end{vmatrix} & -\begin{vmatrix} 1 & 2 & 1 \\ -2 & -1 & 1 \\ -1 & 1 & 2 \end{vmatrix} & -\begin{vmatrix} 1 & 2 & 1 \\ -1 & 1 & -3 \\ -1 & 1 & 2 \end{vmatrix} & -\begin{vmatrix} 1 & 2 & 1 \\ -1 & 1 & 2 \\ -1 & 1 & 3 \end{vmatrix} = \dots = \begin{pmatrix} 9 & -4 & 3 & 11 \\ -15 & 15 & 0 & -15 \\ -6 & 1 & 3 & 1 \\ -9 & 9 & -3 & -6 \end{pmatrix}$$

$$-\begin{vmatrix} 2 & 1 & 1 \\ 1 & 2 & -1 \\ -1 & 1 & 1 \end{vmatrix} & \begin{vmatrix} 1 & 1 & 1 \\ 1 & 2 & -1 \\ -1 & 1 & 1 \end{vmatrix} & -\begin{vmatrix} 1 & 2 & 1 \\ 1 & 1 & -1 \\ -2 & 1 & 1 \end{vmatrix} & \begin{vmatrix} 1 & 2 & 1 \\ 1 & 1 & -1 \\ -2 & -1 & 1 \end{vmatrix} & \begin{vmatrix} 1 & 2 & 1 \\ 1 & 1 & 2 \\ -2 & -1 & 1 \end{vmatrix}$$

adj **A** = transpose of cofactor matrix of **A** =
$$\begin{pmatrix} 9 & -15 & -6 & -9 \\ -4 & 15 & 1 & 9 \\ 3 & 0 & 3 & -3 \\ 11 & -15 & 1 & -6 \end{pmatrix}$$

$$\mathbf{A}^{-1} = \frac{\text{adj } \mathbf{A}}{|\mathbf{A}|} = \frac{1}{15} \begin{pmatrix} 9 & -15 & -6 & -9 \\ -4 & 15 & 1 & 9 \\ 3 & 0 & 3 & -3 \\ 11 & -15 & 1 & -6 \end{pmatrix} = \begin{pmatrix} \frac{3}{5} & -1 & -\frac{2}{5} & -\frac{3}{5} \\ -\frac{4}{15} & 1 & \frac{1}{15} & \frac{3}{5} \\ \frac{1}{5} & 0 & \frac{1}{5} & -\frac{1}{5} \\ \frac{11}{15} & -1 & \frac{1}{15} & -\frac{2}{5} \end{pmatrix}$$

Inverse of a 2 x 2 matrix

If
$$\mathbf{A} = \begin{pmatrix} a & b \\ c & d \end{pmatrix}$$
: cofactor matrix of $\mathbf{A} = \begin{pmatrix} d & -c \\ -b & a \end{pmatrix}$ adj \mathbf{A} = transpose of cofactor matrix of $\mathbf{A} = \begin{pmatrix} d & -b \\ -c & a \end{pmatrix}$
$$\mathbf{A}^{-1} = \frac{\operatorname{adj} \mathbf{A}}{|\mathbf{A}|} = \frac{1}{ad - bc} \begin{pmatrix} d & -b \\ -c & a \end{pmatrix}$$

SOLUTION OF SIMULTANEOUS LINEAR EQUATIONS AND THE VALUE OF THE DETERMINANT

A system of n linear equations in n unknowns $\mathbf{A} \mathbf{X} = \mathbf{V}$ has a unique solution ($\mathbf{X} = \mathbf{A}^{-1} \mathbf{V}$). \Leftrightarrow The inverse matrix \mathbf{A}^{-1} exists.

$$\Leftrightarrow |\mathbf{A}| \neq 0$$

HOMOGENEOUS LINEAR EQUATIONS AND THE VALUE OF THE DETERMINANT

Consider a homogeneous system of n linear equations in n unknowns $\mathbf{A} \mathbf{X} = \mathbf{0}$.

The trivial solution (all unknowns equal to zero) is unique. $\Leftrightarrow |\mathbf{A}| \neq 0$

If $|\mathbf{A}| = 0$, then the trivial solution is not unique ie. the equations have an infinite number of solutions.

SOLUTION OF SIMULTANEOUS LINEAR EQUATIONS BY CRAMER'S RULE

If a system of n linear equations in n unknowns $\mathbf{A} \mathbf{X} = \mathbf{V}$ has a unique solution, then Cramer's rule gives that solution - if \mathbf{A}_i is the matrix \mathbf{A} with the i-th column replaced by \mathbf{V} , then the value of the i-th unknown is $\frac{|\mathbf{A}_i|}{|\mathbf{A}|}$.

Consider the example:

$$w + 2x + y + z = 4$$

$$w + x + 2y - z = 9$$

$$-2w - x + y + z = 1$$

$$-w + x - 3y + 2z = -10$$

$$\begin{pmatrix} 1 & 2 & 1 & 1 \\ 1 & 1 & 2 & -1 \\ -2 & -1 & 1 & 1 \\ -1 & 1 & -3 & 2 \end{pmatrix} \begin{pmatrix} w \\ x \\ y \\ z \end{pmatrix} = \begin{pmatrix} 4 \\ 9 \\ 1 \\ -10 \end{pmatrix}$$

$$w = \frac{\begin{vmatrix} 4 & 2 & 1 & 1 \\ 9 & 1 & 2 & -1 \\ 1 & -1 & 1 & 1 \\ -10 & 1 & -3 & 2 \end{vmatrix}}{\begin{vmatrix} 1 & 2 & 1 & 1 \\ 1 & 1 & 2 & -1 \\ -2 & -1 & 1 & 1 \\ -1 & 1 & -3 & 2 \end{vmatrix}} = \dots = \frac{-15}{15} = -1, \quad x = \frac{\begin{vmatrix} 1 & 4 & 1 & 1 \\ 1 & 9 & 2 & -1 \\ -2 & 1 & 1 & 1 \\ -1 & -10 & -3 & 2 \\ \end{vmatrix}}{\begin{vmatrix} 1 & 2 & 1 & 1 \\ 1 & 1 & 2 & -1 \\ -2 & -1 & 1 & 1 \\ -1 & 1 & -3 & 2 \end{vmatrix}} = \dots = \frac{30}{15} = 2, \text{ etc.}$$

- © Ex 5.11 p 188, Ex 5.12 p 191
- \odot Prove Cramer's rule for ax+by=u, cx+dy=v.
- © Show that the area of the triangle with vertices (x_1, y_1) , (x_2, y_2) and (x_3, y_3) is given by the determinant opposite.

$$\begin{array}{c|cccc}
 & 1 & 1 & 1 \\
 & x_1 & x_2 & x_3 \\
 & y_1 & y_2 & y_3
 \end{array}$$

© Explain why the equation opposite is the equation of the line passing through the points (x_1, y_1) and (x_2, y_2) .

$$\begin{vmatrix} 1 & 1 & 1 \\ x_1 & x_2 & x \\ y_1 & y_2 & y \end{vmatrix} = 0$$