

How to invert matrices using the Gaussian elimination algorithm.

Example:

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

First of all, I need to rewrite my matrix then follow it by a vertical line and a unit matrix of appropriate dimensions.

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

My goal is to perform a certain number of operations that will produce a matrix $[I_4 | A^{-1}]$

$$\begin{array}{l} r_3 \rightarrow r_3 - r_1 \\ r_4 \rightarrow r_4 - r_2 \end{array} \quad \begin{array}{l} r_3 \rightarrow r_3 - 2r_2 \\ r_4 \rightarrow r_4 - 3r_2 \end{array}$$

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

In the first step I get rid of the three numbers "3" from last row, "1" and "3" from third row.

$$\begin{array}{l} r_3 \rightarrow r_3 : 2 \\ r_4 \rightarrow r_4 - 2r_3 \end{array} \quad \begin{array}{l} r_4 \rightarrow r_4 \cdot (-1) \end{array}$$

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

Next step, which I done was get rid of the numbers different to "1" and "2".

$$\begin{array}{l} r_3 \rightarrow r_3 + 2r_4 \\ r_2 \rightarrow r_2 - 2r_4 \end{array} \quad \begin{array}{l} r_1 \rightarrow r_1 + 2r_4 \end{array}$$

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

In the last step I get rid of the every number "2" from my matrices and I get final result.

$$\begin{array}{cc} \uparrow \uparrow & \uparrow \uparrow \\ I_4 & A^{-1} \end{array}$$

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

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