

Theorem 1 Let A be an $n \times n$ matrix. The following are equivalent.

i) A^{-1} exists (we say A is invertible or nonsingular).

ii) $A\mathbf{x} = \mathbf{0}$ has only one solution, namely $\mathbf{x} = \mathbf{0}$.

iii) A can be transformed to a triangular matrix, with nonzeros on the main diagonal, by elementary row operations.

iv) A can be transformed to I by elementary row operations.

Proof: We can verify by Gaussian elimination that iii) \Rightarrow iv) \Rightarrow i) \Rightarrow ii) \Rightarrow iii), the last implication following because there can be no free variables (the system $A\mathbf{x} = \mathbf{0}$ is always consistent) and so elementary row operations must result in every variable being a pivot variable.

Finding A^{-1}

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

To solve for A^{-1} we can solve

$$A\mathbf{x}_1 = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}, \quad A\mathbf{x}_2 = \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}, \quad A\mathbf{x}_3 = \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}$$

and it makes sense to solve for all three vectors $\mathbf{x}_1, \mathbf{x}_2, \mathbf{x}_3$ at the same time:

$$\begin{array}{ccc} & A & I \\ & \begin{bmatrix} 1 & 0 & 2 \\ 0 & 1 & 1 \\ 1 & 1 & 1 \end{bmatrix} & \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \\ \\ E_1 = & \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ -1 & 0 & 1 \end{bmatrix} & \begin{array}{cc} E_1 A & E_1 \\ \begin{bmatrix} 1 & 0 & 2 & 1 & 0 & 0 \\ 0 & 1 & 1 & 0 & 1 & 0 \\ 0 & 1 & -1 & -1 & 0 & 1 \end{bmatrix} \end{array} \\ \\ E_2 = & \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & -1 & 1 \end{bmatrix} & \begin{array}{cc} E_2 E_1 A & E_2 E_1 \\ \begin{bmatrix} 1 & 0 & 2 & 1 & 0 & 0 \\ 0 & 1 & 1 & 0 & 1 & 0 \\ 0 & 0 & -2 & -1 & -1 & 1 \end{bmatrix} \end{array} \\ \\ E_3 = & \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & -1/2 \end{bmatrix} & \begin{array}{cc} E_3 E_2 E_1 A & E_3 E_2 E_1 \\ \begin{bmatrix} 1 & 0 & 2 & 1 & 0 & 0 \\ 0 & 1 & 1 & 0 & 1 & 0 \\ 0 & 0 & 1 & 1/2 & 1/2 & -1/2 \end{bmatrix} \end{array} \\ \\ E_4 = & \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & -1 \\ 0 & 0 & 1 \end{bmatrix}, E_5 = & \begin{bmatrix} 1 & 0 & -2 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} & \begin{array}{cc} E_5 E_4 E_3 E_2 E_1 A & E_5 E_4 E_3 E_2 E_1 \\ \begin{bmatrix} 1 & 0 & 0 & 0 & -1 & 1 \\ 0 & 1 & 0 & -1/2 & 1/2 & 1/2 \\ 0 & 0 & 1 & 1/2 & 1/2 & -1/2 \end{bmatrix} \end{array} \end{array}$$

Thus we have $(E_5 E_4 E_3 E_2 E_1)A = I$ and so $A^{-1} = E_5 E_4 E_3 E_2 E_1$ and $A = E_1^{-1} E_2^{-1} E_3^{-1} E_4^{-1} E_5^{-1}$.

By the way, always check your work:

$$A^{-1}A = \begin{bmatrix} 0 & -1 & 1 \\ -1/2 & 1/2 & 1/2 \\ 1/2 & 1/2 & -1/2 \end{bmatrix} \begin{bmatrix} 1 & 0 & 2 \\ 0 & 1 & 1 \\ 1 & 1 & 1 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} = I$$