CAS CS 132

# **Invertible Matrix Theorem + Algebraic Graph Theory Geometric Algorithms Lecture 12**

### **Objectives**

- 1. Recap matrix inverses (it's been a while)
- 2. Finish up the algebra of matrix inverses
- 3. Connect everything we've talked about so far via the Invertible Matrix Theorem (IMT)
- 4. Connect linear algebra to graph theory

### **Keywords**

matrix inverses invertible matrix theorem directed/undirected graphs weighted/unweighted graphs adjacency matrices symmetric matrices triangle counting

# Recap: Matrix Inverse



#### **Motivation**

# When can we solve a matrix equation by *"dividing on both sides by A?"*  $A$ **x** = **b**

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# When can we solve a matrix equation by *"dividing on both sides by A?"*  $\mathbf{x} = A^{-1} \mathbf{b}$

#### **Recall: Matrix Inverses**

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#### **Definition.** For a  $n \times n$  matrix  $A$ , an **inverse** of  $A$ is a  $n \times n$  matrix  $B$  such that

#### $AB = I_n$  (and  $BA = I_n$ )



#### **Recall: Matrix Inverses**

#### **Definition.** For a  $n \times n$  matrix  $A$ , an **inverse** of  $A$ is a  $n \times n$  matrix  $B$  such that

is **invertible** if it has an inverse. Otherwise *A*



# it is **singular**.

#### $AB = I_n$  (and  $BA = I_n$ )

#### **Inverses are Unique**

#### **Theorem.** If  $B$  and  $C$  are inverses of  $A$ , then  $B = C$ .

Verify:

#### **Inverses are Unique**

#### **Theorem.** If  $B$  and  $C$  are inverses of  $A$ , then  $B = C$ .

Verify:

If  $A$  is invertible, then we write  $A^{-1}$ for the inverse of  $A$ .

## **Solutions for Invertible Matrix Equations**

has a <u>unique</u> solution for any choice of **b**. Verify:

**Theorem.** For a  $n \times n$  matrix  $A$ , if  $A$  is invertible

- $A$ **x** = **b** 
	-

# then

### **Unique Solutions**

### If  $Ax = b$  has a  $unique$  solution for any choice of **b**, then it has

» exactly one solution for any choice of **b**

### **Unique Solutions**

- of **b**, then it has
- » at least one solution for any choice of **b**
- » at most one solution for any choice of **b**

If  $Ax = b$  has a  $unique$  solution for any choice

### **Unique Solutions**

- of **b**, then it has
- » is onto *T*
- » is one-to-one *T*
- where  $T$  is implemented by  $A$

#### If  $Ax = b$  has a  $unique$  solution for any choice

#### **Definition.** A linear transformation  $T: \mathbb{R}^n \to \mathbb{R}^n$  is **invertible** if there is a linear transformation such that *S*

for any  $v$  in  $\mathbb{R}^n$ . Multiplication

 $\mathbf{X}$ 

#### $S(T(\mathbf{v})) = \mathbf{v}$  and  $T(S(\mathbf{v})) = \mathbf{v}$



by  $A^{-1}$ 

only if the matrix transformation  $x \mapsto Ax$  is invertible.

# **Theorem.** A  $n \times n$  matrix  $A$  is invertible if and

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A matrix is invertible if it's possible to "undo" its transformation without "losing information".

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**Non-Example.** Projection onto the  $x_1$ -axis.

**Definition.** A transformation  $T: \mathbb{R}^n \to \mathbb{R}^n$  is a one**to-one correspondence** (bijection) if any vector **b** in  $\mathbb{R}^n$  is the image of exactly one vector v in  $\mathbb{R}^n$  (where  $T(v) = b$ ).

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A transformation is a 1-1 correspondence if it is 1-1 and onto.

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A transformation is a 1-1 correspondence if it is 1-1 and onto.

**Invertible transformations are 1-1 correspondences.**

## **Kinds of Transformations (Pictorially)**





1-1 correspondence onto, not 1-1  $1-1$  not onto not 1-1, not onto



not covered





# Computing Matrix Inverses

#### **Fundamental Questions**

#### How can we determine if a matrix has an inverse?

#### If a matrix has an inverse how do we

compute it?

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an inverse?

### **Fundamental Questions** Answer 1: Try to compute it.

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#### If a matrix has an inverse how do we

an inverse?

### **Fundamental Questions** Answer 1: Try to compute it.

compute it?

#### Answer 2: the Invertible Matrix Theorem (IMT)

# **In General** Can we solve for each **b***i*?:  $A | \mathbf{b}_1 \ \mathbf{b}_2 \ \mathbf{b}_3 | = I$

# **In General** If we want a matrix  $B$  such that  $AB = I$ , then the above equation must hold (in the case  $B$  has  $3$  columns). Can we solve for each  $\mathbf{b}_i$ ?  $|Ab_1$   $Ab_2$   $Ab_3| = I$

# **Recall: In General** If we want a matrix  $B$  such that  $AB = I$ , then the above equation must hold (in the case  $B$  has  $3$  columns). Can we solve for each  $\mathbf{b}_i$ ?  $[A\mathbf{b}_1 \quad A\mathbf{b}_2 \quad A\mathbf{b}_3] = [\mathbf{e}_1 \quad \mathbf{e}_2 \quad \mathbf{e}_3]$



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# **Recall: In General** If we want a matrix  $B$  such that  $AB = I$ , then the above equation must hold (in the case  $B$  has  $3$  columns). Can we solve for each  $\mathbf{b}_i$ ?  $A**b**<sub>1</sub> = **e**<sub>1</sub>$   $Ab<sub>2</sub> = **e**<sub>2</sub>$   $Ab<sub>3</sub> = **e**<sub>3</sub>$ **We need to solve 3 matrix equations.**



### **Recall: How To: Matrix Inverses**

- matrix . *A*
- **Solution.** Solve the equation  $Ax = e_i$  for every standard basis vector. Put those solutions  $\mathbf{s}_1, \mathbf{s}_2, ..., \mathbf{s}_n$  into a single matrix
	-

#### **Question.** Find the inverse of an invertible *n* × *n*

 $[S_1 \quad S_2 \quad \ldots \quad S_n]$ 


## **Recall: How To: Matrix Inverses**

### **Question.** Find the inverse of an invertible *n* × *n*



matrix . *A*

Solution. Row reduce the matrix [A *I*] to a  $\mathsf{matrix}[I \ B]$ . Then  $B$  is the inverse of  $A$ .

*This is really the same thing. It's a simultaneous reduction.*

# demo

### **Special Case:** 2 × 2 **Matrice Inverses**

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The determinant of a  $2 \times 2$  matrix is the value . *ad* − *bc*

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- is nonzero.

### The inverse is defined only if the determinant

(see the notes on linear transformations for more information about determinants)

### **Example**

 $\mathbf{I}$ 

### − 6 14  $3 - 7$ ]



### −6 14  $3 - 7$

 $\mathbf{I}$ 

Is the above matrix invertible?



# Is the above matrix invertible? No. The determinant is  $(-6)(-7) - 14(3) = 42 - 42 = 0$

 $\mathbf{I}$ 

### −6 14  $3 - 7$

Algebra of Matrix Inverses

# **How To: Verifying an Inverse**

- **Question.** Given an invertible matrix B and some  $\text{matrix } C$ , demonstrate that  $B^{-1} = C$ .
- Answer. Show that  $BC = I$  (or  $CB = I$ , but you don't have to do both).
	- This works because inverses are unique.

# **Algebraic Properties (Matrix Inverses)**

### **Theorem.** For a  $n \times n$  invertible matrix  $A$ , the matrix  $A^{-1}$  is invertible and

Verify:

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

# **Algebraic Properties (Matrix Inverses)**

### **Theorem.** For a  $n \times n$  invertible matrix  $A$ , the  $\mathsf{matrix}$   $A^T$  is invertible and

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

Verify:

# **Algebraic Properties (Matrix Inverses)**

# the matrix AB is invertible and

Verify:

- **Theorem.** For a  $n \times n$  invertible matrices A and B,
	- $(AB)^{-1} = B^{-1}A^{-1}$

### **Question**

*Suppose that A is a*  $n \times n$  *invertible matrix such* that  $A = A^T$  and  $B$  is a  $m \times n$  matrix.

 $Simplift$  the expression  $A(BA^{-1})^T$  using the *algebraic properties we've seen. T*

### **Answer:**  *B T*

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### *A* ( *BA* − 1 *A* = *A T*

) *T*

### **Motivation**

### **Question.** How do we know if a square matrix is invertible?

**Answer.** *Every* perspective we've taken so far can help us answer this question.

Then the following hold. 1.  $A^T$  is invertible

# **Theorem.** Suppose  $A$  is a  $n \times n$  invertible matrix.

- Then the following hold.
- 3.  $Ax = b$  has at  $\text{most}$  one solution for every  $b$

**Theorem.** Suppose  $A$  is a  $n \times n$  invertible matrix.

2.  $Ax = b$  has at  $least$  one solution for every  $b$ </u> 4. has at exactly one solution for every *A***x** = **b b**

- **Theorem.** Suppose  $A$  is a  $n \times n$  invertible matrix. Then the following hold.
- 5. *A* has a pivot in every column 6. *A* has a pivot in every <u>row</u> 7.  $A$  is row equivalent to  $I_n$

- **Theorem.** Suppose  $A$  is a  $n \times n$  invertible matrix. Then the following hold.
- 8. has only the trivial solution *A***x** = **0** 9. The columns of A are linearly independent 10. The columns of  $A$  span  $\mathbb{R}^n$

- **Theorem.** Suppose  $A$  is a  $n \times n$  invertible matrix. Then the following hold.
- 11. The linear transformation  $x \mapsto Ax$  is onto
- 12.  $x \mapsto Ax$  is one-to-one
- 13.  $x \mapsto Ax$  is a one-to-one correspondence
- 14.  $x \mapsto Ax$  is invertible

# **Taking Stock: IMT**

- *The following are logically equivalent:*
- 1. A is invertible
- 2.  $A^T$  is invertible
- $A x = b$  has at least one solution for any **b**
- $A \cdot Ax = b$  has at most one solution for any  $b$
- 5.  $Ax = b$  has a unique solution for any  $b$
- 6. A has *n* pivots (per row and per column)
- 7. A is row equivalent to *I*
- 8. has only the trivial solution *A***x** = **0**
- 9. The columns of A are linearly independent
- 10. The columns of  $A$  span  $\mathbb{R}^n$
- 11. The linear transformation  $\mathbf{x} \mapsto A\mathbf{x}$  is onto
- 12.  $x \mapsto Ax$  is one-to-one
- 13.  $x \mapsto Ax$  is a one-to-one correspondence
- 14.  $\mathbf{x} \mapsto A\mathbf{x}$  is invertible

### These all express the **same thing**

(this is a stronger statement than we just verified)

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### These all express the **same thing**

(this is a stronger statement than we just verified)

**!! only for square matrices !!**





# **Theorem**. If *A* is square, then

*A* **is 1-1** if and only if *A* **is onto**

- 
- *A* **is 1-1** if and only if *A* **is onto**
	-

**Theorem**. If *A* is square, then *We only need to check one of these.*

- 
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	- -

**Theorem**. If *A* is square, then *We only need to check one of these.* **Warning.** Remember this only applies square

matrices.

## **Theorem**. If *A* is square, then  $A$  **is invertible**  $\equiv$   $A$ **x** = **0 implies x** = **0**

**Theorem**. If *A* is square, then *Invertibility is completely determined by how A* behaves on  $0$ .

# $A$  **is invertible**  $\equiv$   $A$ **x** = **0 implies**  $x = 0$

# **Question (Conceptual)**

sequence of row operations), the *B* is also *invertible.*

# *True* or **False**: If A is invertible, and B is row equivalent to  $A$  (we can transform  $B$  into  $A$  by a

### **Answer: True**

### Row reductions don't change the number of pivots.

### **Question**

### *If is invertible, then is* [**a**<sup>1</sup> **a**<sup>2</sup> **a**3]  $\begin{bmatrix} (a_1 + a_2 - 2a_3) & (a_2 + 5a_3) & a_3 \end{bmatrix}$  also invertible? Justify *your answer.*


#### Consider  $[a_1 \ a_2 \ a_3]'$ . We can get to by <u>row operations</u>  $\begin{bmatrix} a_1 & a_2 & a_3 \end{bmatrix}^T$  $[(a_1 + a_2 - 2a_3)$   $(a_2 + 5a_3)$   $a_3]$ *T*

Algebraic Graph Theory





#### **Definition (Informal).** A **graph** is a collection of nodes with edges between them.



## **Directed vs. Undirected Graphs**

#### A graph is **directed** if its edges have a direction.



# **Weighted vs Unweighted graphs**

#### A graph is **weighted** if its edges have associated values.





# **Weighted vs Unweighted graphs**

#### A graph is **weighted** if its edges have associated values.





# **Simple Graphs**

#### A graph is **simple** if it is undirected, has no self loops, and no multi-edges.



# **Four Kinds of Graphs** directed undirected



#### weighted

nodes are traffic light edges are streets weights are number of la

#### unweighted

nodes are instagram us edges are follows



# **Four Kinds of Graphs** directed undirected



#### weighted

nodes are traffic light edges are streets weights are number of la

#### unweighted

nodes are instagram us edges are follows

# **Four Kinds of Graphs** directed undirected

nodes are traffic lights edges are streets weights are number of lanes Markov Chains

nodes are instagram users



#### weighted

#### unweighted

### **Fundamental Question**

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#### How do we represent a graph formally in a computer?

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How do we represent a graph formally in a computer? There are a couple ways, but one way is to use matrices.

# **Adjacency Matrices**

We can create the **adjacency**  matrix A for G as follows.

Let *G* be an simple graph with its nodes labeled by numbers 1 through . *n*

 $A_{ij} = \begin{cases} 1 \end{cases}$ 1 there is an edge between i and j 0 otherwise



## **Symmetric Matrices**

#### **Definition.** A  $n \times n$  matrix is symmetric if

**Example.**

# $A^T = A$

- 0 1 0 0 1 0 1 0 1 0 1 0 0 1 0 1 0 0 0 0 1 0 1 1 1 1 0 1 0 0
- 0 0 0 1 0 0

# Once we have an adjacency matrix, we can do linear algebra on graphs.



### **Algebraic Graph Theory**

### Given an adjacency matrix A, can we *interpret anything meaningful from ? A*2



#### $(A^2)$  $(1)_{53} = 1(0) + 1(1) + 0(0) + 1(1) + 0(0) + 0(0) = 2$

 $(A^2)_{ii} = A_{i1}A_{1i} + A_{i2}A_{2i} + ... + A_{in}A_{nj}$ 



# $A_{ik}A_{kj} = \begin{cases} 1 & \text{there are edges i to k and k to j} \\ 0 & \text{otherwise} \end{cases}$

 $(A^2)_{ii} = A_{i1}A_{1i} + A_{i2}A_{2i} + ... + A_{in}A_{nj}$ 



 $(A^2)$  $\mathcal{L}_{ij} = A_{i1}A_{1j} + A_{i2}A_{2j} + \ldots + A_{in}A_{nj}$ 

#### $A_{ik}A_{kj} = \begin{cases} 1 & j \end{cases}$ 1 there are edges i to k and k to j 0 otherwise  $A_{34}A_{45} = 1(1) = 1$



 $\bigodot$ 

 $(A^2)$  $\mathcal{L}_{ij} = A_{i1}A_{1j} + A_{i2}A_{2j} + \ldots + A_{in}A_{nj}$ 

#### $A_{ik}A_{kj} = \begin{cases} 1 & j \end{cases}$ 0 otherwise

# $(A^2)_{ij} = \begin{vmatrix} \text{number of 2-step paths} \\ \text{from i to j} \end{vmatrix}$

1 there are edges i to k and k to j



A **triangle** in an undirected graph is a set of three distinct nodes with edges between every pair of nodes. Triangles in a social network represent mutual friends and tight cohesion

(among other things)

# **Application: Triangle Counting (Naive)**

FUNCTION  $tri\_count\_naive(A)$ :  $count = 0$  for i from 1 to n: for  $j$  from  $i + 1$  to n: for  $k$  from  $j + 1$  to  $n$ : if  $A_{ij} = 1$  and  $A_{jk} = 1$  and  $A_{ki} = 1$ : # an edge between each pair count  $+= 1:$ **RETURN** count

#### **Theorem.** For an adjacency matrix  $A$ , the number of triangle containing the edge  $(i, j)$  is

Verify:

 $(A^2)_{ii} * A_{ii}$ 

FUNCTION tri\_count(A): compute  $A^2$ 

#### count  $\leftarrow$  sum of  $(A^2)_{ij}$ \* $A_{ij}$  for all distinct  $i$  and  $\overline{a}$ **RETURN** count /  $6$   $\#$  why divided by  $6$ ?  $\lambda_{ij}$   $^*A_{ij}$  for all distinct  $i$  and  $j$

- FUNCTION tri\_count(A):
	- # in NumPy '\*' is entry-wise multiplication
	- # also called the HADAMARD PRODUCT
- count  $\leftarrow$  sum of the entries of  $A^2 * A$ 
	- **RETURN** count / 6

FUNCTION tri\_count(A): # in NumPy '\*' is entry-wise multiplication # also called the HADAMARD PRODUCT # and 'np.sum' sums the entry of a matrix **RETURN** np.sum( $(A \otimes A) \times A$ ) / 6

# demo

# **Another Application: Reachability**

# **Question:** If  $A^2$  gives us information about length 2 paths, then what about  $A^k$ ?

- 
- $A^k$  gives us information about  $k$ –length paths.

### **Example**



#### Example  $\begin{bmatrix} 0 & 1 & 1 & 0 \\ 1 & 0 & 0 & 1 \\ 1 & 0 & 0 & 1 \end{bmatrix}$  = adjacency matrix for  $G$  $1\quad1$  $\overline{0}$  $\vert 0 \vert$















$$
\begin{bmatrix} 0 & 4 & 4 & 0 \\ 1 & 4 & 0 & 0 & 4 \\ 1 & 4 & 0 & 0 & 4 \\ 0 & 4 & 4 & 0 \end{bmatrix}
$$

### **Example**



#### Example  $\begin{bmatrix} 0 & 1 & 0 & 0 \\ 1 & 0 & 1 & 0 \\ 0 & 1 & 0 & 1 \end{bmatrix}$  = adjacency matrix for  $G$  $\overline{0}$  $0<sub>1</sub>$  $|0|$












### **Another Application: Reachability**

- Theorem: Let *G* be a simple graph.
- $k$  from  $v_i$  to  $v_j$ . *<sup>G</sup>*)*ij*
- path of length at at most k from  $v_i$  to  $v_j$ . *k* )*ij*

# •  $(A_G^k)_{ij}$  is the number of paths of length exactly

 $\bullet$   $\left((A_G+I)^k\right)_{ii}$  is nonzero if and only if there is a

#### **Example**



#### Example  $\begin{bmatrix} 1 & 1 & 1 & 0 \\ 1 & 1 & 0 & 1 \\ 1 & 0 & 1 & 1 \\ 0 & 1 & 1 & 1 \end{bmatrix}$  = (adjacency matrix for *G*) + *I*  $1 \quad 1 \quad 1$  $\overline{0}$

## $G$  $\mathbf{1}$ 3  $\overline{2}$  $\overline{4}$



## *G*  $=$  (adjacency matrix for  $G$ ) +  $I$







## **How To: Reachability**

many nodes,  $v_i$  can reach in at least  $k$  steps.

Answer: Find  $(A_G + I)^k$  and count the number of nonzero elements in column . *i k*

# **Question:** Given a simple graph G determine how

(This could be useful for homework 6.)

#### **Question**



#### Determine the  $(A_G + I)^2$  and  $(A_G + I)^3$  and *interpret the results.*

### **Summary**

The algebra of matrices can help us simplify matrix expressions.

The invertible matrix theorem connects all the perspectives we've taken so far.

Adjacency matrices are linear algebraic representations of graphs.