

1. How to re-formulate the notion of non-singularity in terms of row operations and reduced row-echelon forms?

Suppose A is an $(n \times n)$ -square matrix.

Recall that according to the definition for the notion of *non-singularity*:

- A is non-singular if and only if the trivial solution is the only solution for the homogeneous system $\mathcal{LS}(A, \mathbf{0})$.

Now suppose A' is the reduced row-echelon form which is row-equivalent to A , and recall that:

- The respective solution sets of $\mathcal{LS}(A, \mathbf{0})$ and $\mathcal{LS}(A', \mathbf{0})$ are the same as each other;
- Because A' is a reduced row-echelon form, A' is non-singular if and only if $A' = I_n$.

So we will have the mutually exclusive scenarios (\dagger) , (\dagger') below, dependent on whether A' is the identity matrix or not:—

(\dagger) Suppose $A' = I_n$.

Then the trivial solution is the only solution for the homogeneous system $\mathcal{LS}(A, \mathbf{0})$.

Therefore A is non-singular.

(\dagger') Suppose $A' \neq I_n$.

Then A' is singular.

Therefore there is a non-trivial solution for the homogeneous system $\mathcal{LS}(A', \mathbf{0})$, which is also a non-trivial solution for the homogeneous system $\mathcal{LS}(A, \mathbf{0})$.

Hence A is singular.

Summarizing the discussion above, we have obtained a re-formulation for the notion of non-singularity in terms of reduced row-echelon forms.

2. **Lemma (4).**

Let A be a square matrix.

A is non-singular if and only if the reduced row-echelon form which is row-equivalent to A is given by the identity matrix.

Remark.

In the light of the Lemma (3), we may state Lemma (4) in this way:

Let A be a square matrix.

The following statements are logically equivalent:

- (a) *A is non-singular.*
- (b) *A is row equivalent to I_n .*

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2. Lemma (4).

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Let A be a square matrix.

The following statements are logically equivalent:

- (a) A is non-singular.
- (b) A is row equivalent to I_n .

This provides a useful method for determining any given square matrix is non-singular or singular.

Suppose A is an $(n \times n)$ -matrix.

Apply row operations to A to find the reduced row-echelon form A' which is row equivalent to A .

- If $A' = I_n$, then conclude A is non-singular.
- If $A' \neq I_n$, then conclude A is singular.

3. Example (\star), as illustrations for Lemma (4).

$$(a) \text{ Let } A = \begin{bmatrix} 1 & 2 & 1 & 2 & 1 \\ -2 & -3 & 0 & -5 & -1 \\ 1 & 1 & 0 & 2 & 1 \\ -2 & -3 & -1 & -3 & -2 \\ -1 & -3 & -1 & -3 & 1 \end{bmatrix}.$$

We find the reduced row-echelon form A' which is row-equivalent to A , say, through Gaussian elimination:

$$(\alpha) : \quad A = C_1 \xrightarrow{\rho_1} C_2 \xrightarrow{\rho_2} \cdots \xrightarrow{\rho_{17}} C_{18} \xrightarrow{\rho_{18}} C_{19} = A'$$

in which the ρ_k 's are given by:

k	ρ_k	k	ρ_k	k	ρ_k
1	$2R_1 + R_2$	7	$1R_1 + R_5$	13	$-1R_4 + R_1$
2	$-1R_1 + R_3$	8	$1R_3 + R_4$	14	$-1R_4 + R_2$
3	$2R_1 + R_4$	9	$-2R_3 + R_5$	15	$1R_4 + R_3$
4	$1R_1 + R_5$	10	$-2R_2 + R_1$	16	$-2R_5 + R_1$
5	$1R_2 + R_3$	11	$3R_3 + R_1$	17	$1R_5 + R_2$
6	$-1R_2 + R_4$	12	$-2R_3 + R_2$	18	$-1R_5 + R_3$

It happens that $A' = I_5$. Then we may conclude that A is non-singular.

(b) Let $A = \begin{bmatrix} 1 & 1 & 1 & 0 \\ 1 & 1 & 0 & 1 \\ 1 & 0 & 1 & 1 \\ 0 & 1 & 1 & 1 \end{bmatrix}$.

We find the reduced row-echelon form A' which is row-equivalent to A , say, through Gaussian elimination:

$$(\alpha) : \quad A = C_1 \xrightarrow{\rho_1} C_2 \xrightarrow{\rho_2} \cdots \xrightarrow{\rho_{11}} C_{12} \xrightarrow{\rho_{12}} C_{13} = A'$$

in which the ρ_k 's are given by:

k	ρ_k	k	ρ_k	k	ρ_k
1	$-1R_1 + R_2$	5	$R_3 \leftrightarrow R_4$	9	$-1R_3 + R_2$
2	$-1R_1 + R_3$	6	$1R_3 + R_4$	10	$1R_4 + R_1$
3	$R_2 \leftrightarrow R_4$	7	$(1/3)R_4$	11	$1R_4 + R_2$
4	$1R_2 + R_4$	8	$-1R_2 + R_1$	12	$-2R_4 + R_3$

It happens that $A' = I_4$. Then we may conclude that A is non-singular.

$$(c) \text{ Let } A = \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & 0 & -1 & 0 \\ 3 & 4 & 4 & 3 \\ 2 & 2 & 1 & 1 \end{bmatrix}.$$

We find the reduced row-echelon form A' which is row-equivalent to A , say, through Gaussian elimination:

$$(\alpha) : \quad A = C_1 \xrightarrow{\rho_1} C_2 \xrightarrow{\rho_2} \cdots \xrightarrow{\rho_8} C_9 \xrightarrow{\rho_9} C_{10} = A'$$

in which the ρ_k 's are given by:

k	ρ_k	k	ρ_k	k	ρ_k
1	$-1R_1 + R_2$	4	$R_2 \leftrightarrow R_3$	7	$1R_3 + R_4$
2	$-3R_1 + R_3$	5	$1R_2 + R_3$	8	$-1R_2 + R_1$
3	$-2R_1 + R_4$	6	$-1R_3$	9	$-1R_3 + R_2$

It happens that $A' = \begin{bmatrix} 1 & 0 & 0 & 1 \\ 0 & 1 & 0 & -1 \\ 0 & 0 & 1 & 1 \\ 0 & 0 & 0 & 0 \end{bmatrix}$. Then we may conclude that A is singular.

Remark. In fact, C_8 is a row-echelon form with an entire row of zeros. We can stop there and conclude that A is singular. (Why?)

4. How to re-formulate the notion of non-singularity in terms of matrix multiplication?

Let A be an $(n \times n)$ -square matrix, and A' be the reduced row-echelon form which is row-equivalent to A . We make some observations with the help of the ‘dictionary’ between row operations and row-operation matrices:

(a) For such matrices A, A' , we have some sequence of row operations joining A to A' :

$$A = C_1 \xrightarrow{\rho_1} C_2 \xrightarrow{\rho_2} \cdots \cdots \xrightarrow{\rho_{p-2}} C_{p-1} \xrightarrow{\rho_{p-1}} C_p = A'.$$

According to the ‘dictionary’ between row operations and row-operation matrices, for each j , there is some (unique) $(n \times n)$ -square matrix H_j , namely, the row operation matrix for ρ_j , such that $C_{j+1} = H_j C_j$.

Then

$$A' = C_p = H_{p-1} C_{p-1} = H_{p-1} H_{p-2} C_{p-2} = \cdots = H_{p-1} \cdots H_2 H_1 A.$$

4. How to re-formulate the notion of non-singularity in terms of matrix multiplication?

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$$A = C_1 \xrightarrow{\rho_1} C_2 \xrightarrow{\rho_2} \cdots \cdots \xrightarrow{\rho_{p-2}} C_{p-1} \xrightarrow{\rho_{p-1}} C_p = A'.$$

$$H_1 C_1 = C_2, H_2 C_2 = C_3, \dots, H_{p-2} C_{p-2} = C_{p-1}, H_{p-1} C_{p-1} = C_p$$

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Then

$$A' = C_p = H_{p-1} C_{p-1} = H_{p-1} H_{p-2} C_{p-2} = \cdots = H_{p-1} \cdots H_2 H_1 A.$$

(b) Now further suppose A is non-singular.

Then, by Lemma (4), $A' = I_n$.

Therefore there exist some $(n \times n)$ -square matrix H , namely,

$$H = H_{p-1} \cdots H_2 H_1,$$

such that $HA = I_n$.

We summarize the discovery in the above discussion in the form of Lemma (5).

5. **Lemma (5).** (**Converse of Lemma (2).**)

Let A be an $(n \times n)$ -square matrix.

Suppose A is non-singular.

Then there exists some $(n \times n)$ -square matrix H such that $HA = I_n$.

Remark. Why do we call Lemma (5) a ‘converse of Lemma (2)’?

It is because Lemma (2) reads as:

Let A be an $(n \times n)$ -square matrix.

Suppose there exists some $(n \times n)$ -square matrix H such that $HA = I_n$.

Then A is non-singular.

Combining Lemma (1), Lemma (2), Lemma (4) and Lemma (5), we obtain Theorem (A).

6. Theorem (A). (Re-formulation of non-singularity in terms of row operations, reduced row-echelon forms and matrix multiplication.)

Let A be an $(n \times n)$ -square matrix.

The statements below are logically equivalent:

- (a) *A is non-singular.*
- (b) *For any vector \mathbf{v} in \mathbb{R}^n , if $A\mathbf{v} = \mathbf{0}$ then $\mathbf{v} = \mathbf{0}$.*
- (c) *The trivial solution is the only solution of the homogeneous system $\mathcal{LS}(A, \mathbf{0})$.*
- (d) *A is row-equivalent to I_n .*
- (e) *There exists some $(n \times n)$ -square matrix H such that $HA = I_n$.*

7. Towards the notion of invertibility.

Now indeed suppose A is a non-singular $(n \times n)$ -square matrix, which, according to Theorem (A), will satisfy $HA = I_n$ for some appropriate $(n \times n)$ -square matrix H .

(a) Question.

How to write down such a matrix H explicitly?

Answer.

According to our discussion leading up to Lemma (5), such a matrix H can be obtained as the product

$$H = H_{p-1} \cdots H_2 H_1$$

in which each H_j is the row operation matrix corresponding to the row operation ρ_j in some sequence of row operations joining A to I_n :

$$(\alpha) : \quad A = C_1 \xrightarrow{\rho_1} C_2 \xrightarrow{\rho_2} \cdots \cdots \xrightarrow{\rho_{p-2}} C_{p-1} \xrightarrow{\rho_{p-1}} C_p = I_n.$$

7. Towards the notion of invertibility.

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$$(\alpha) : \quad A = C_1 \xrightarrow{\rho_1} C_2 \xrightarrow{\rho_2} \cdots \cdots \xrightarrow{\rho_{p-2}} C_{p-1} \xrightarrow{\rho_{p-1}} C_p = I_n.$$

$$\left\{ \begin{array}{l} C_2 = H_1 C_1 \\ C_3 = H_2 C_2 \\ C_4 = H_3 C_3 \\ \vdots \\ C_{p-1} = H_{p-2} C_{p-2} \\ C_p = H_{p-1} C_{p-1} \end{array} \right.$$

$$I_n = C_p = H_{p-1} H_{p-2} \cdots H_2 H_1 C_1 \\ = \underbrace{(H_{p-1} H_{p-2} \cdots H_2 H_1)}_H A$$

(b) **Further question.**

But can we obtain H without multiplying so many matrices together?

Answer to further question.

Yes. How?

Write $H = H_{p-1} \cdots H_2 H_1 I_n$ (as a sleight of hand), and think of how to interpret this product in terms of row operations, according to the ‘dictionary’ between row operations and row operation matrices.

H_1 is the resultant of the application of the row operation ρ_1 on I_n .

$H_2 H_1$ is the resultant of the application of the row operation ρ_2 on H_1 .

$H_3 H_2 H_1$ is the resultant of the application of the row operation ρ_3 on $H_2 H_1$.

So forth and so on.

H is therefore the resultant of the sequence of row operations

$$(\beta) : \quad I_n \xrightarrow{\rho_1} H_1 \xrightarrow{\rho_2} H_2 H_1 \xrightarrow{\rho_3} \cdots \cdots \xrightarrow{\rho_{p-2}} H_{p-2} \cdots H_2 H_1 \xrightarrow{\rho_{p-1}} H_{p-1} \cdots H_2 H_1 = H.$$

(b) **Further question.**

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Answer to further question.

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Write $H = H_{p-1} \cdots H_2 H_1 I_n$ (as a sleight of hand), and think of how to interpret this product in terms of row operations, according to the 'dictionary' between row operations and row operation matrices.

H_1 is the resultant of the application of the row operation ρ_1 on I_n .

$$I_n \xrightarrow{\rho_1} H_1$$

$H_2 H_1$ is the resultant of the application of the row operation ρ_2 on H_1 .

$$H_1 \xrightarrow{\rho_2} H_2 H_1$$

$H_3 H_2 H_1$ is the resultant of the application of the row operation ρ_3 on $H_2 H_1$.

$$H_1 H_2 \xrightarrow{\rho_3} H_3 H_2 H_1$$

So forth and so on.

⋮

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$$(\beta) : I_n \xrightarrow{\rho_1} H_1 \xrightarrow{\rho_2} H_2 H_1 \xrightarrow{\rho_3} \cdots \xrightarrow{\rho_{p-2}} H_{p-2} \cdots H_2 H_1 \xrightarrow{\rho_{p-1}} H_{p-1} \cdots H_2 H_1 = H.$$

So there is no need to perform matrix multiplication in obtaining the product $H_{p-1} H_{p-2} \cdots H_2 H_1$.

(c) **Bonus.**

Again look at the sequence

$$(\beta) : \quad I_n \xrightarrow{\rho_1} H_1 \xrightarrow{\rho_2} H_2 H_1 \xrightarrow{\rho_3} \cdots \cdots \xrightarrow{\rho_{p-2}} H_{p-2} \cdots H_2 H_1 \xrightarrow{\rho_{p-1}} H_{p-1} \cdots H_2 H_1 = H.$$

This tells us immediately that:

- I_n is row-equivalent to the $(n \times n)$ -square matrix H , and hence
- the $(n \times n)$ -square matrix H is also row-equivalent to I_n .

Then, by Theorem (A), the statements below all hold immediately and simultaneously for this matrix H :

- H is non-singular.
- For any vector \mathbf{u} in \mathbb{R}^n , if $H\mathbf{u} = \mathbf{0}$ then $\mathbf{u} = \mathbf{0}$.
- The trivial solution is the only solution of the homogeneous system $\mathcal{LS}(H, \mathbf{0})$.
- There exists some $(n \times n)$ -square matrix G such that $GH = I_n$.

So now we know that $HA = I_n$, and some matrix G satisfies $GH = I_n$.

(c) **Bonus.** [Focus on H alone; forget about A for the moment.]

Again look at the sequence

$$(\beta) : \quad I_n \xrightarrow{\rho_1} H_1 \xrightarrow{\rho_2} H_2 H_1 \xrightarrow{\rho_3} \cdots \cdots \xrightarrow{\rho_{p-2}} H_{p-2} \cdots H_2 H_1 \xrightarrow{\rho_{p-1}} H_{p-1} \cdots H_2 H_1 = H.$$

This tells us immediately that:

- I_n is row-equivalent to the $(n \times n)$ -square matrix H , and hence
- the $(n \times n)$ -square matrix H is also row-equivalent to I_n .

With $\tilde{\rho}_j$ being the reverse row operation of ρ_j for each j ,
we have the sequence $H = H_p H_{p-1} \cdots H_2 H_1 \xrightarrow{\tilde{\rho}_1} H_{p-2} \cdots H_2 H_1 \rightarrow \cdots \rightarrow H_2 H_1 \xrightarrow{\tilde{\rho}_2} H_1 \xrightarrow{\tilde{\rho}_1} I_n$

Then, by Theorem (A), the statements below all hold immediately and simultaneously for this matrix H :

- H is non-singular.
- For any vector \mathbf{u} in \mathbb{R}^n , if $H\mathbf{u} = \mathbf{0}$ then $\mathbf{u} = \mathbf{0}$.
- The trivial solution is the only solution of the homogeneous system $\mathcal{LS}(H, \mathbf{0})$.
- There exists some $(n \times n)$ -square matrix G such that $GH = I_n$.

So now we know that $HA = I_n$, and some matrix G satisfies $GH = I_n$.

(d) **Question.**

What is the matrix G ?

Answer.

The matrix G can be nothing but A itself.

Justification:

For such matrices A, G, H , we have $G = GI_n = G(HA) = (GH)A = I_n A = A$.

Extra bonus. Therefore, for the same matrices A, H , it happens not only the equality $HA = I_n$ holds, but also the equality $AH = I_n$ holds.

We have obtained something unexpected discovery from the ‘practical problem’ of computing the matrix H which satisfies $HA = I_n$ for the non-singular matrix A . We formulate this discovery as Lemma (6).

8. **Lemma (6).**

Let A be an $(n \times n)$ -square matrix.

Suppose A non-singular.

Then there exists some $(n \times n)$ -square matrix H such that H is non-singular, $HA = I_n$ and $AH = I_n$.

(d) **Question.**

What is the matrix G ?

Answer.

The matrix G can be nothing but A itself.

Justification: [Reminder. Known by now: $HA = I_n$ and $GH = I_n$.]

For such matrices A, G, H , we have $G = GI_n = G(HA) = (GH)A = I_nA = A$.

Extra bonus. Therefore, for the same matrices A, H , it happens not only the equality $HA = I_n$ holds, but also the equality $AH = I_n$ holds.

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Let A be an $(n \times n)$ -square matrix.

Suppose A non-singular.

Then there exists some $(n \times n)$ -square matrix H such that H is non-singular, $HA = I_n$ and $AH = I_n$.

Remark. The converse of Lemma (6) is the statement (\sharp):

(\sharp) *Let A be an $(n \times n)$ -square matrix.*

Suppose there exists some $(n \times n)$ -square matrix H such that H is non-singular, $HA = I_n$ and $AH = I_n$.

Then A non-singular.

The statement (\sharp) is certainly true, by virtue of Theorem (A).

But how about statement (\flat) below?

(\flat) *Let A be an $(n \times n)$ -square matrix.*

Suppose there exists some $(n \times n)$ -square matrix H such that $AH = I_n$.

Then A non-singular.

We are not so sure at this point, as we are assuming ‘less’ in Statement (\flat) than in Statement (\sharp).

It will transpire that Statement (\flat) is true as well, after more work is done.

9. **Example (★★), as an illustration for Lemma (6).**

Recall Example (★). Let $A = \begin{bmatrix} 1 & 2 & 1 & 2 & 1 \\ -2 & -3 & 0 & -5 & -1 \\ 1 & 1 & 0 & 2 & 1 \\ -2 & -3 & -1 & -3 & -2 \\ -1 & -3 & -1 & -3 & 1 \end{bmatrix}$.

We have the sequence of row operations

$$(\alpha) : \quad A = C_1 \xrightarrow{\rho_1} C_2 \xrightarrow{\rho_2} \cdots \xrightarrow{\rho_{17}} C_{18} \xrightarrow{\rho_{18}} C_{19} = A',$$

in which the row operations ρ_k and the corresponding row-operation matrices H_k are given by:

k	ρ_k	H_k	k	ρ_k	H_k	k	ρ_k	H_k
1	$2R_1 + R_2$	$I_5 + 2E_{2,1}^{5,5}$	7	$1R_1 + R_5$	$I_5 + E_{5,2}^{5,5}$	13	$-1R_4 + R_1$	$I_5 - 1E_{1,4}^{5,5}$
2	$-1R_1 + R_3$	$I_5 - E_{3,1}^{5,5}$	8	$1R_3 + R_4$	$I_5 + E_{4,3}^{5,5}$	14	$-1R_4 + R_2$	$I_5 - E_{2,4}^{5,5}$
3	$2R_1 + R_4$	$I_5 + 2E_{4,1}^{5,5}$	9	$-2R_3 + R_5$	$I_5 - 2E_{5,3}^{5,5}$	15	$1R_4 + R_3$	$I_5 + E_{3,4}^{5,5}$
4	$1R_1 + R_5$	$I_5 + E_{5,1}^{5,5}$	10	$-2R_2 + R_1$	$I_5 - 2E_{1,2}^{5,5}$	16	$-2R_5 + R_1$	$I_5 - 2E_{1,5}^{5,5}$
5	$1R_2 + R_3$	$I_5 + E_{3,2}^{5,5}$	11	$3R_3 + R_1$	$I_5 + 3E_{1,3}^{5,5}$	17	$1R_5 + R_2$	$I_5 + E_{2,5}^{5,5}$
6	$-1R_2 + R_4$	$I_5 - E_{4,2}^{5,5}$	12	$-2R_3 + R_2$	$I_5 - 2E_{2,3}^{5,5}$	18	$-1R_5 + R_3$	$I_5 - E_{3,5}^{5,5}$

It happens that

$$I_5 = A' = C_{19} = H_{18}C_{18} = H_{18} \cdots H_2H_1A.$$

The matrix

$$H = H_{18}C_{18} = H_{18} \cdots H_2H_1$$

is the resultant of the application of the row operations $\rho_1, \rho_2, \dots, \rho_{18}$ on I_5 , and is explicitly given by

$$H = \begin{bmatrix} -3 & 3 & 6 & -1 & -2 \\ 0 & -2 & -5 & -1 & 1 \\ 1 & 2 & 4 & 1 & -1 \\ 1 & 0 & 1 & 1 & 0 \\ 1 & -1 & -2 & 0 & 1 \end{bmatrix}.$$

It so happens that H is non-singular, $HA = I_5$ and $AH = I_5$.