

# 逆行列

$A$  :  $n \times n$  正則行列.

$X$  :  $n \times n$  正則行列.

$$AX = XA = I_n$$

意味:  $X$  が  $A$  の逆行列.  $A$  : 正則

$$\left. \begin{aligned} AX &= XA = I_n \\ AY &= YA = I_n \end{aligned} \right\}$$

$$\leadsto AX = I_n \leadsto Y(AX) = YI_n$$

$Y$   
"  
"  
 $Y$        $\parallel \leftarrow$  結合則

$$(YA)X$$

$\parallel$   
 $I_n X = X$

$$\leadsto X = Y.$$

逆行列は存在すれば一意.

$n=2$

$$A: \text{正則} \Leftrightarrow |A| = ad - bc \neq 0$$

$$\begin{pmatrix} a & b \\ c & d \end{pmatrix}$$

$$A^{-1} = \frac{1}{|A|} \begin{pmatrix} d & -b \\ -c & a \end{pmatrix}$$

2行2列に  
 $n=2$

$n=3$  (行列)

$$XA = I_n \leadsto XA = AX = I_n$$

$\uparrow$  (行列)

$$A = \begin{pmatrix} 2 & 1 & 1 \\ 1 & 2 & 1 \\ 1 & 1 & 2 \end{pmatrix} \quad a \in \mathbb{R} \quad A^{-1} = ?$$

$$\left( \begin{array}{ccc|ccc} 2 & 1 & 1 & 1 & 0 & 0 \\ 1 & 2 & 1 & 0 & 1 & 0 \\ 1 & 1 & 2 & 0 & 0 & 1 \end{array} \right)$$

$$\xrightarrow{1r \times = \frac{1}{2}} \left( \begin{array}{ccc|ccc} 1 & \frac{1}{2} & \frac{1}{2} & \frac{1}{2} & 0 & 0 \\ 1 & 2 & 1 & 0 & 1 & 0 \\ 1 & 1 & 2 & 0 & 0 & 1 \end{array} \right)$$

$$\xrightarrow{2r + = 1r \times (-1)} \left( \begin{array}{ccc|ccc} 1 & \frac{1}{2} & \frac{1}{2} & \frac{1}{2} & 0 & 0 \\ 0 & \frac{3}{2} & \frac{1}{2} & -\frac{1}{2} & 1 & 0 \\ 0 & \frac{1}{2} & \frac{3}{2} & -\frac{1}{2} & 0 & 1 \end{array} \right) \xrightarrow{2r \times = \frac{2}{3}} \left( \begin{array}{ccc|ccc} 1 & \frac{1}{2} & \frac{1}{2} & \frac{1}{2} & 0 & 0 \\ 0 & 1 & \frac{1}{3} & -\frac{1}{3} & \frac{2}{3} & \frac{2}{3} \\ 0 & \frac{1}{2} & \frac{3}{2} & -\frac{1}{2} & 0 & 1 \end{array} \right)$$

$$\xrightarrow{3r + = 2r \times (-\frac{1}{3})} \left( \begin{array}{ccc|ccc} 1 & \frac{1}{2} & \frac{1}{2} & \frac{1}{2} & 0 & 0 \\ 0 & 1 & \frac{1}{3} & -\frac{1}{3} & \frac{2}{3} & \frac{2}{3} \\ 0 & 0 & \frac{5}{3} & -\frac{1}{3} & \frac{2}{3} & \frac{1}{3} \end{array} \right) \xrightarrow{3r \times = \frac{3}{5}} \left( \begin{array}{ccc|ccc} 1 & \frac{1}{2} & \frac{1}{2} & \frac{1}{2} & 0 & 0 \\ 0 & 1 & \frac{1}{3} & -\frac{1}{3} & \frac{2}{3} & \frac{2}{3} \\ 0 & 0 & 1 & -\frac{1}{5} & \frac{2}{5} & \frac{1}{5} \end{array} \right)$$

$$\xrightarrow{1r \times = 2r \times (-\frac{1}{2})} \left( \begin{array}{ccc|ccc} 1 & 0 & 0 & \frac{3}{5} & -\frac{2}{5} & -\frac{1}{5} \\ 0 & 1 & \frac{1}{3} & -\frac{1}{3} & \frac{2}{3} & \frac{2}{3} \\ 0 & 0 & 1 & -\frac{1}{5} & \frac{2}{5} & \frac{1}{5} \end{array} \right) \rightarrow \left( \begin{array}{ccc|ccc} 1 & 0 & 0 & \frac{3}{5} & -\frac{2}{5} & -\frac{1}{5} \\ 0 & 1 & 0 & -\frac{4}{5} & \frac{8}{5} & \frac{7}{5} \\ 0 & 0 & 1 & -\frac{1}{5} & \frac{2}{5} & \frac{1}{5} \end{array} \right)$$

$$\xrightarrow{A^{-1}} \left( \begin{array}{ccc|ccc} 1 & 0 & 0 & \frac{3}{5} & -\frac{2}{5} & -\frac{1}{5} \\ 0 & 1 & 0 & -\frac{4}{5} & \frac{8}{5} & \frac{7}{5} \\ 0 & 0 & 1 & -\frac{1}{5} & \frac{2}{5} & \frac{1}{5} \end{array} \right)$$



$$A \vec{x}_1 = \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix} \Rightarrow \vec{x}_1 = \begin{pmatrix} \frac{3}{4} \\ \frac{1}{4} \\ -\frac{1}{4} \\ -\frac{1}{4} \end{pmatrix}$$

$$A \vec{x}_2 = \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix} \Rightarrow \vec{x}_2 = \begin{pmatrix} -\frac{1}{4} \\ \frac{3}{4} \\ \frac{1}{4} \\ -\frac{1}{4} \end{pmatrix}$$

$$A \vec{x}_3 = \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix} \Rightarrow \vec{x}_3 = \begin{pmatrix} -\frac{1}{4} \\ -\frac{1}{4} \\ \frac{3}{4} \\ \frac{1}{4} \end{pmatrix}$$

$$X = (\vec{x}_1 \vec{x}_2 \vec{x}_3)$$

$$AX = A(\vec{x}_1 \vec{x}_2 \vec{x}_3) = (A\vec{x}_1 \ A\vec{x}_2 \ A\vec{x}_3) \\ = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} = I_3$$

例 12  $AX = I_3 \rightsquigarrow XA = I_3$  也出  $X = A^{-1}$

其 中 步 骤 3)

$$\begin{pmatrix} \frac{1}{2} & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} \frac{1}{2}x_1 \\ x_2 \\ x_3 \end{pmatrix}$$

1 行  $\times = \frac{1}{2}$

$$\begin{pmatrix} 1 & 0 & 0 \\ -1 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} x_1 \\ -x_1 + x_2 \\ x_3 \end{pmatrix}$$

2 行  $+$  = 1 行  $\times (-1)$

$\times 2$

$$\begin{pmatrix} 0 & 0 & 1 \\ 0 & 1 & 0 \\ 1 & 0 & 0 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} x_3 \\ x_2 \\ x_1 \end{pmatrix}$$

1 行  $\leftrightarrow$  3 行

(i)  $i \neq j$   $i$ 行と  $j$ 行を交換

(ii)  $i \neq j$   $i$ 行を  $\lambda$ 倍  $\Sigma$   $j$ 行  $= 0$  になる.

(iii)  $\lambda \neq 0$   $i$ 行  $\Sigma$   $\lambda$ 倍.

行基本形



基本行列になる.

基本行列は正則

$$\begin{pmatrix} 0 & 0 & 1 \\ 0 & 1 & 0 \\ 1 & 0 & 0 \end{pmatrix} \begin{pmatrix} 0 & 0 & 1 \\ 0 & 1 & 0 \\ 1 & 0 & 0 \end{pmatrix} = I_3$$

正則  $P$

$$(A | I_3) \rightarrow \dots \rightarrow (I_3 | X)$$

$$\left( \begin{array}{ccc} P_2 & \dots & P_2 P_1 \end{array} \right) (A | I_3) = (I_3 | X)$$

$$P(A | I_3) = (I_3 | X)$$

$$(PA | PI_3) = (PA | P)$$

(3)

正則  $\times$  正則 = 正則

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

$$\left. \begin{array}{l} PA = I_3 \\ X = P \end{array} \right\} \rightarrow XA = I_3$$



$$\begin{vmatrix} a_1 & b_1 & c_1 \\ a_2 & b_2 & c_2 \\ a_3 & b_3 & c_3 \end{vmatrix} \quad (b_2 c_3 - b_3 c_2)$$

$$= a_1 \begin{vmatrix} b_2 & c_2 \\ b_3 & c_3 \end{vmatrix} - a_2 \begin{vmatrix} b_1 & c_1 \\ b_3 & c_3 \end{vmatrix} + a_3 \begin{vmatrix} b_1 & c_1 \\ b_2 & c_2 \end{vmatrix}$$

I  
(1)  $\begin{vmatrix} b_1 & b_1 & c_1 \\ b_2 & b_2 & c_2 \\ b_3 & b_3 & c_3 \end{vmatrix} = 0$

(2)  $\begin{vmatrix} c_1 & b_1 & c_1 \\ c_2 & b_2 & c_2 \\ c_3 & b_3 & c_3 \end{vmatrix} = 0$

II

$$A = \begin{pmatrix} 1 & 1 & 2 \\ 3 & 0 & 8 \\ 2 & 3 & 3 \end{pmatrix} \Rightarrow \text{Find } A^{-1} \text{ using } A^{-1} = \frac{1}{\det A} \text{adj } A$$

x y z

III  $\left( \begin{array}{ccc|c} 1 & 1 & a & 1 \\ 1 & a & 1 & 3 \\ a & 1 & 1 & 2a \end{array} \right) \Rightarrow \text{Find } a \text{ such that } A^{-1} \text{ exists.}$

$$\left( \begin{array}{ccc|ccc} 1 & 1 & 2 & 1 & 0 & 0 \\ 3 & 0 & 8 & 0 & 1 & 0 \\ 2 & 3 & 3 & 0 & 0 & 1 \end{array} \right) \rightarrow \dots \rightarrow \left( \begin{array}{ccc|ccc} 1 & 0 & 0 & * & * & * \\ 0 & 1 & 0 & * & * & * \\ 0 & 0 & 1 & * & * & * \end{array} \right)$$