

Fig. Matrix inversion algorithm for checking invertibility and computing inverse (via Gaussian Elimination)

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

A

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

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

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

0

A⁻¹

$$E_2 E_1 A = I$$

$$E_2^{-1} (E_2 E_1 A) = E_2^{-1} I$$

$$E_1 A = E_2^{-1} I$$

$$A = E_1^{-1} E_2^{-1} I$$

$$A^{-1} = (E_1^{-1} E_2^{-1})^{-1} = E_2 E_1 I$$