

## 5 Inverse Method

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To solve the linear system  $AX=b$ :

• Find  $A^{-1}$ :  $(A|I) \rightarrow (I|A^{-1})$

• Then  $x = A^{-1}b$

Exp Find the cost of solving the following linear system using inverse method:

$$a_{11}x_1 + a_{12}x_2 + a_{13}x_3 = b_1$$

$$a_{21}x_1 + a_{22}x_2 + a_{23}x_3 = b_2$$

$$a_{31}x_1 + a_{32}x_2 + a_{33}x_3 = b_3$$

•  $(A|I) = \left( \begin{array}{ccc|ccc} a_{11} & a_{12} & a_{13} & 1 & 0 & 0 \\ a_{21} & a_{22} & a_{23} & 0 & 1 & 0 \\ a_{31} & a_{32} & a_{33} & 0 & 0 & 1 \end{array} \right) \rightarrow \left( \begin{array}{ccc|ccc} 1 & 0 & 0 & & & \\ 0 & 1 & 0 & & & \\ 0 & 0 & 1 & & & \end{array} \right) A^{-1}$

• Cost of  $A_{3 \times 3}^{-1}$ :

Step	+ , -	÷ , ×
1	2 (5)	5 , 2(5)
2	2 (4)	4 , 2(4)
3	2 (3)	3 , 2(3)
	24	12 , 24

Total cost of  $A_{3 \times 3}^{-1} = 60 = \frac{n}{2}(2n-1)(3n-1)$   
 $= \frac{n(6n^2 - 5n + 1)}{2}$  at  $n=3$

• Cost of  $x = A^{-1}b$

$= \begin{pmatrix} * & * & * \\ * & * & * \\ * & * & * \end{pmatrix} \begin{pmatrix} b_1 \\ b_2 \\ b_3 \end{pmatrix}$  is  $(3+3+3) + (2+2+2) = 15 = n(2n-1)$   
 $= 2n^2 - n$  at  $n=3$

• Hence, total cost of  $3 \times 3$  linear system using inverse method is  $60 + 15 = 75$

Exp show that the cost of finding  $\bar{A}_{n \times n}^{-1}$  is

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$$\frac{n}{2} (2n-1)(3n-1)$$

step	+, -	÷, ×
1	$(n-1)(2n-1)$	$(2n-1)$ , $(n-1)(2n-1)$
2	$(n-1)(2n-2)$	$(2n-2)$ , $(n-1)(2n-2)$
3	$(n-1)(2n-3)$	$(2n-3)$ , $(n-1)(2n-3)$
⋮	⋮	⋮
K	$(n-1)(2n-K)$	$(2n-K)$ , $(n-1)(2n-K)$
⋮	⋮	⋮
n	$(n-1)n$	$n$ , $(n-1)n$

$$\text{Total cost of } \bar{A}^{-1} = \sum_{k=1}^n [(n-1)(2n-k) + (2n-k) + (n-1)(2n-k)]$$

$$= \sum_{k=1}^n (2n-1)(2n-k)$$

$$= 2n^2(2n-1) - (2n-1) \sum_{k=1}^n k$$

$$= 2n^2(2n-1) - (2n-1) \frac{n(n+1)}{2}$$

$$= (2n-1) \left( 2n^2 - \frac{n^2+n}{2} \right)$$

$$= \frac{n}{2} (2n-1)(3n-1)$$

Hence total cost of solving  $n \times n$  linear system by inverse method is

$$\frac{n}{2} (2n-1)(3n-1) + n(2n-1) = \frac{n}{2} (2n-1)(3n+1)$$