

POW2010-2 Nonsingular Matrix  
 20090067 권성민

Let  $A=(a_{ij})$  be an  $n \times n$  matrix of complex numbers such that  $\sum_{j=1}^n |a_{ij}| < 1$  for each  $i$ . Prove that  $I-A$  is nonsingular.

Proof)

Suppose that  $I-A$  is singular.

Then  $\det(I-A)=0$ , and  $\lambda=1$  is an eigenvalue of  $A$ .

Let  $\mathbf{x}$  be a nonzero vector in  $\mathbb{C}^n$  which is an eigenvector of  $A$  corresponding to  $\lambda=1$ .

Then  $\mathbf{x}$  satisfies that  $A\mathbf{x}=\mathbf{x}$ .

Then,

$$\sum_j a_{ij} x_j = x_i \tag{*}$$

for each  $i$ .

Let  $x_k$  be the  $k^{\text{th}}$  component of  $\mathbf{x}$  such that  $|x_k| \geq |x_i|$  for  $i \in \{1, 2, \dots, n\}$ . ( $k \in \{1, 2, \dots, n\}$ )

Since

$$\left| \sum_j a_{kj} x_j \right| \leq \sum_j |a_{kj} x_j| = \sum_j |a_{kj}| |x_j| \leq |x_k| \sum_j |a_{kj}| < |x_k| \quad (\text{by (1) and triangular inequality})$$

and by the equality (\*),

$$\left| \sum_j a_{kj} x_j \right| = |x_k|$$

there is a contradiction.

Therefore,  $I-A$  is nonsingular.

QED

(1) Let  $e=a+bi$ ,  $f=c+di$  be complex numbers. ( $a,b,c,d$  are real numbers)

$$|ef|=|(ac-bd)+(ad+bc)i|=((ac - bd)^2 + (ad + bc)^2)^{1/2}=((a^2 + b^2)(c^2 + d^2))^{1/2}=|e||f|$$