

luinv() — Square matrix inversion

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Description

`luinv(A)` and `luinv(A, tol)` return the inverse of real or complex, square matrix A .

`_luinv(A)` and `_luinv(A, tol)` do the same thing except that, rather than returning the inverse matrix, they overwrite the original matrix A with the inverse.

`_luinv_la(A, b)` is the interface to the [LAPACK](#) routines that do the work. The output b is a real scalar, which is missing if the MKL LAPACK routine was used, is 1 if the Netlib LAPACK routine used a blocked algorithm, and is 0 otherwise. This function uses the MKL LAPACK by default.

`_luinv_lapacke(A)` and `_luinv_lapacke(A, tol)` are the interfaces to the [LAPACK](#) routines that do the work. Both of these function use MKL LAPACK by default.

In all cases, optional argument *tol* specifies the tolerance for determining singularity; see [Remarks and examples](#) below.

Syntax

numeric matrix `luinv(numeric matrix A)`

numeric matrix `luinv(numeric matrix A, real scalar tol)`

void `_luinv(numeric matrix A)`

void `_luinv(numeric matrix A, real scalar tol)`

real scalar `_luinv_la(numeric matrix A, b)`

real scalar `_luinv_lapacke(numeric matrix A)`

real scalar `_luinv_lapacke(numeric matrix A, real scalar tol)`

Remarks and examples

These routines calculate the inverse of A . The inverse matrix A^{-1} of A satisfies the conditions

$$AA^{-1} = I$$

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

A is required to be square and of full rank. See [\[M-5\] qrinv\(\)](#) and [\[M-5\] pinv\(\)](#) for generalized inverses of nonsquare or rank-deficient matrices. See [\[M-5\] invsym\(\)](#) for inversion of real, symmetric matrices.

`luinv(A)` is logically equivalent to `lusolve(A, I(rows(A)))`; see [M-5] `lusolve()` for details and for use of the optional `tol` argument.

Conformability

`luinv(A, tol)`:

A: $n \times n$
tol: 1×1 (optional)
result: $n \times n$

`_luinv(A, tol)`:

input:

A: $n \times n$
tol: 1×1 (optional)

output:

A: $n \times n$

`_luinv_la(A, b)`:

input:

A: $n \times n$

output:

A: $n \times n$
b: 1×1
result: 1×1

`_luinv_lapacke(A, tol)`:

input:

A: $n \times n$

output:

A: $n \times n$
tol: 1×1 (optional)
result: 1×1

Diagnostics

The inverse returned by these functions is real if *A* is real and is complex if *A* is complex. If you use these functions with a singular matrix, returned will be a matrix of missing values. The determination of singularity is made relative to *tol*. See [Tolerance](#) under *Remarks and examples* in [M-5] `lusolve()` for details.

`luinv(A)` and `_luinv(A)` return a matrix containing missing if *A* contains missing values.

`_luinv(A)` aborts with error if *A* is a view.

`_luinv_la(A, b)`, `_luinv_lapacke(A)`, and `_luinv_lapacke(A, tol)` should not be used directly; use `_luinv()`.

See [M-5] `lusolve()` and [M-1] [Tolerance](#) for information on the optional *tol* argument.

Also see

[M-5] **cholinv()** — Symmetric, positive-definite matrix inversion

[M-5] **invsym()** — Symmetric real matrix inversion

[M-5] **lud()** — LU decomposition

[M-5] **lusolve()** — Solve $AX=B$ for X using LU decomposition

[M-5] **pinv()** — Moore–Penrose pseudoinverse

[M-5] **qrinv()** — Generalized inverse of matrix via QR decomposition

[M-4] **Matrix** — Matrix functions

[M-4] **Solvers** — Functions to solve $AX=B$ and to obtain A inverse