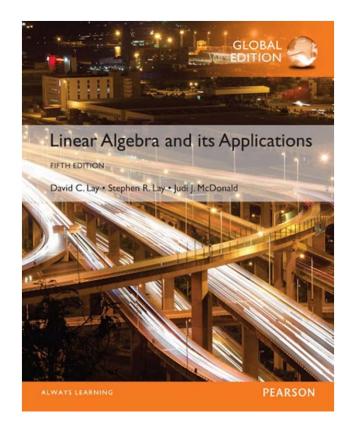
3 Determinants

3.3

CRAMER'S RULE, VOLUME, AND LINEAR TRANSFORMATIONS



CRAMER'S RULE

Theorem 7: Let A be an invertible $n \times n$ matrix. For any b in \mathbb{R}^n , the unique solution x of Ax=b has entries given by

$$x_i = \frac{\det A_i(b)}{\det A}, \quad i = 1, 2, \dots, n \tag{1}$$

• **Proof** Denote the columns of A by a_1, \ldots, a_n and the columns of the $n \times n$ identity matrix I by e_1, \ldots, e_n . If Ax = b, the definition of matrix multiplication shows that

$$A \cdot I_i(x) = A[e_1 \dots x \dots e_n] = [Ae_1 \dots Ax \dots Ae_n]$$

= $[a_1 \dots b \dots a_n] = A_i(b)$

CRAMER'S RULE

By the multiplicative property of determinants,

$$(detA)(detI_i(x)) = detA_i(b)$$

- The second determinant on the left is simply x_i . Hence $(det A) \cdot x_i = det A_i(b)$. This proves (1) because A is invertible and $\det A \neq 0$.
- **Example 1** Use Cramer's rule to solve the system

$$3x_1 - 2x_2 = 6$$

$$-5x_1 + 4x_2 = 8$$

CRAMER'S RULE

Solution View the system as Ax = b. Using the notation introduced above,

$$A = \begin{bmatrix} 3 & -2 \\ -5 & 4 \end{bmatrix}, \quad A_1(b) = \begin{bmatrix} 6 & -2 \\ 8 & 4 \end{bmatrix}, \quad A_2(b) = \begin{bmatrix} 3 & 6 \\ -5 & 8 \end{bmatrix}$$

• Since $\det A = 2$, the system has a unique solution. By Cramer's rule,

$$x_1 = \frac{detA_1(b)}{detA} = \frac{24 + 16}{2} = 20$$

$$x_2 = \frac{detA_2(b)}{detA} = \frac{24 + 30}{2} = 27$$

A FORMULA FOR A-1

Theorem 8: Let A be an invertible $n \times n$ matrix. Then

$$A^{-1} = \frac{1}{\det A} adjA$$

- **Example 3** Find the inverse of the matrix $A = \begin{bmatrix} 2 & 1 & 3 \\ 1 & -1 & 1 \\ 1 & 4 & -2 \end{bmatrix}$.
- Solution The nine cofactors are

$$C_{11} = + \begin{vmatrix} -1 & 1 \\ 4 & -2 \end{vmatrix} = -2, C_{12} = - \begin{vmatrix} 1 & 1 \\ 1 & -2 \end{vmatrix} = 3, C_{13} = + \begin{vmatrix} 1 & -1 \\ 1 & 4 \end{vmatrix} = 5$$

$$C_{21} = - \begin{vmatrix} 1 & 3 \\ 4 & -2 \end{vmatrix} = 14, C_{22} = + \begin{vmatrix} 2 & 3 \\ 1 & -2 \end{vmatrix} = -7, C_{23} = - \begin{vmatrix} 2 & 1 \\ 1 & 4 \end{vmatrix} = -7$$

$$C_{31} = + \begin{vmatrix} 1 & 1 \\ -1 & 1 \end{vmatrix} = 4, C_{32} = - \begin{vmatrix} 2 & 3 \\ 1 & 1 \end{vmatrix} = 1, C_{33} = + \begin{vmatrix} 2 & 1 \\ 1 & -1 \end{vmatrix} = -3$$

A FORMULA FOR A-1

The adjugate matrix is the *transpose* of the matrix of cofactors. Thus

$$adjA = \begin{bmatrix} -2 & 14 & 4 \\ 3 & -7 & 1 \\ 5 & -7 & -3 \end{bmatrix}$$

• We could compute det A directly, but the following computation provides a check on the calculations above and produces det A:

$$(adjA) \cdot A = \begin{bmatrix} -2 & 14 & 4 \\ 3 & -7 & 1 \\ 5 & -7 & -3 \end{bmatrix} \begin{bmatrix} 2 & 1 & 3 \\ 1 & -1 & 1 \\ 1 & 4 & -2 \end{bmatrix} = \begin{bmatrix} -2 & 14 & 4 \\ 3 & -7 & 1 \\ 5 & -7 & -3 \end{bmatrix} = 14I$$

A FORMULA FOR A-1

Since (adj A)A = 14I, Theorem 8 shows that det A = 14 and

$$A^{-1} = \frac{1}{14} \begin{bmatrix} -2 & 14 & 4 \\ 3 & -7 & 1 \\ 5 & -7 & -3 \end{bmatrix} = \begin{bmatrix} -1/7 & 1 & 2/7 \\ 3/14 & -1/2 & 1/14 \\ 5/14 & -1/2 & -3/14 \end{bmatrix}$$

PROOF OF A FORMULA FOR A-1

- Let \mathbf{e}_j be the j^{th} column of identity matrix and \mathbf{x} be the j^{th} column of A^{-1} . we have: $A\mathbf{x} = \mathbf{e}_j$
- *i*th entry of **x** is the (*i*,*j*)-entry of A^{-1} . By Cramer's rule: $\{(i, j)\text{-entry of }A^{-1}\} = x_i = \frac{\det A_i(\mathbf{e}_j)}{\det A}$
- A cofactor expansion down column *i*:

$$\det A_i(\mathbf{e}_j) = (-1)^{i+j} \det A_{ji} = C_{ji}$$

• So, $\{(i,j)$ -entry of $A^{-1}\}$ is equal to C_{ji} divided by $\det A$.

• Therefore:
$$A^{-1} = \frac{1}{\det A} \begin{bmatrix} C_{11} & C_{21} & \cdots & C_{n1} \\ C_{12} & C_{22} & \cdots & C_{n2} \\ \vdots & \vdots & & \vdots \\ C_{1n} & C_{2n} & \cdots & C_{nn} \end{bmatrix}$$

- Theorem 9: If A is a 2 × 2 matrix, the area of the parallelogram determined by the columns of A is [det A]. If A is a 3 × 3 matrix, the volume of the parallelepiped determined by the columns of A is |det A|.
- **Proof** The theorem is obviously true for any 2 × 2 diagonal matrix:

$$\left| \det \begin{bmatrix} a & 0 \\ 0 & d \end{bmatrix} \right| = |ad| = \left\{ \begin{matrix} area \ of \\ rectangle \end{matrix} \right\}$$

See Fig. 1 on the next slide.

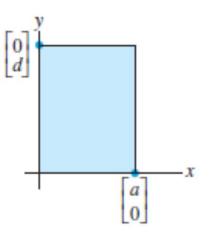


FIGURE 1

Area = |ad|.

• It will suffice to show that any 2×2 matrix $A = [a_1 \ a_2]$ can be transformed into a diagonal matrix in a way that changes neither the area of the associated parallelogram nor $|\det A|$.

- It suffices to prove the following simple geometric observation that applies to vectors in \mathbb{R}^2 or \mathbb{R}^3 :
- Let a_1 and a_2 be nonzero vectors. Then for any scalar c, the area of the parallelogram determined by a_1 and a_2 equals the area of the parallelogram determined by a_1 and a_2+ca_1 .
- To prove this statement, we may assume that a_2 is not a multiple of a_1 , for otherwise the two parallelograms would be degenerate and have zero area.
- If L is the line through 0 and a_1 , then $a_2 + L$ is the line through a_2 parallel to L, and $a_2 + ca_1$ is on this line. See Fig. 2 on the next slide.

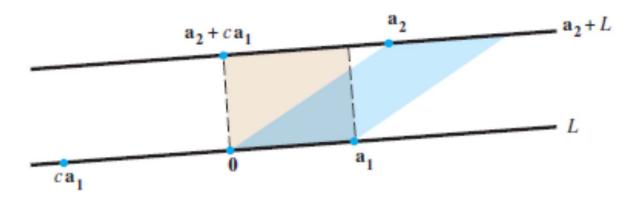


FIGURE 2 Two parallelograms of equal area.

• The points a_2 and $a_2 + ca_1$ have the same perpendicular distance to L. Hence the two parallelograms in Fig. 2 have the same area, since they share the base from 0 to a_1 .

Example 4 Calculate the area of the parallelogram determined by the points (-2, -2), (0, 3), (4, -1), and (6, 4). See Fig. 5(a) below:

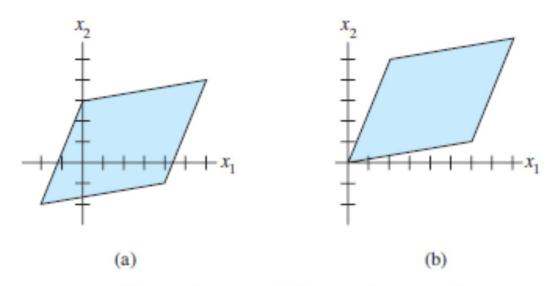


FIGURE 5 Translating a parallelogram does not change its area.

- Solution First translate the parallelogram to one having the origin as a vertex. For example, subtract the vertex (-2, -2) from each of the four vertices.
- The new parallelogram has the same area, and its vertices are (0, 0), (2, 5), (6, 1), and (8, 6). See Fig. 5(b) on the previous slide.
- This parallelogram is determined by the columns of

$$A = \begin{bmatrix} 2 & 6 \\ 5 & 1 \end{bmatrix}$$

• Since $|\det A| = |-28|$, the area of the parallelogram is 28.

LINEAR TRANSFORMATIONS

■ **Theorem 10**: Let $T: \mathbb{R}^2 \to \mathbb{R}^2$ be the linear transformation determined by a 2 × 2 matrix A. If S is a parallelogram in \mathbb{R}^2 , then

$$\{area\ of\ T(S)\} = |det A| \cdot \{area\ of\ S\} \tag{5}$$

• If T is determined by a 3×3 matrix A, and if S is a parallelepiped in \mathbb{R}^3 , then

$$\{volume\ of\ T(S)\} = |det A| \cdot \{volume\ of\ S\}$$
 (6)

• **Proof** Consider the 2×2 case, with $A = [a_1 \ a_2]$. A parallelogram at the origin in \mathbb{R}^2 determined by vectors b_1 and b_2 has the form

$$S = \{s_1b_1 + s_2b_2 : 0 \le s_1 \le 1, 0 \le s_2 \le 1\}$$

LINEAR TRANSFORMATIONS

The image of S under T consists of points of the form $T(s_1b_1 + s_2b_2) = s_1T(b_1) + s_2T(b_2)$ $= s_1Ab_1 + s_2Ab_2$

- where $0 \le s_1 \le 1$, $0 \le s_2 \le 1$. It follows that T(S) is the parallelogram determined by the columns of the matrix $[Ab_1 Ab_2]$. This matrix can be written as AB, where $B = [b_1 \ b_2]$.
- By Theorem 9 and the product theorem for determinants,

$$\{area\ of\ T(S)\} = |detAB| = |detA| \cdot |detB|$$
$$= |detA| \cdot \{area\ of\ S\}$$
(7)

LINEAR TRANSFORMATIONS

- An arbitrary parallelogram has the form $\mathbf{p} + S$, where \mathbf{p} is a vector and S is a parallelogram at the origin.
- It is easy to see that T transforms $\mathbf{p} + S$ into T(p) + T(S). Since translation does not affect the area of a set,

{area of
$$T(p + S)$$
} = {area of $T(p) + T(S)$ }
= {area of $T(S)$ } Translation
= $|det A| \cdot \{area \ of \ P + S\}$ Translation

• This shows that (5) holds for all parallelograms in \mathbb{R}^2 . The proof of (6) for the 3 × 3 case is analogous.