

Linear Algebra from Scratch: Determinants

Instructor Anthony

"It does not matter how slowly you go as long as you do not stop." - Confucius

Udemy Open Course



Table of Contents

- 1 2.1: The Determinant of a Matrix
 - The Determinant of a Square Matrix is a Real Number
- 2 2.2: Properties of Determinants
 - Algebraic Properties of Determinants

Table of Contents

- 1 2.1: The Determinant of a Matrix
 - The Determinant of a Square Matrix is a Real Number
- 2 2.2: Properties of Determinants
 - Algebraic Properties of Determinants

Row Equivalence

Definition (Elementary Matrix)

Let $A \in \mathbb{R}^{m \times n}$, suppose we apply a **single Elementary Row Operation** (Row Swap, Scale a row by $\alpha \neq 0$, add a scalar multiple of one row to another row), the resulting matrix will be referred to as an **Elementary Matrix**: E

Definition (Row Equivalent Matrices)

$A \in \mathbb{R}^{n \times n}$ is **row equivalent** to $B \in \mathbb{R}^{n \times n}$ if there exists a sequence of k Elementary Matrices such that:

$$B = E_k * E_{k-1} * \cdots * E_1 * A$$

The Types of Elementary Matrices I

Lemma (Types of Elementary Matrices)

Let: E be an elementary matrix row equivalent to the identity matrix I_n and $\alpha \neq 0$. There are three types of Elementary Matrices that can be pre/post-multiplied by $A \in \mathbb{R}^{n \times n}$ to obtain a row equivalent matrix $B \in \mathbb{R}^{n \times n}$. The first elementary matrix has $\alpha \neq 0$ in the $(j, j)_{th}$ element of in place of 1 in I_n :

$$E_1 = \begin{bmatrix} 1 & 0 & \dots & 0 & \dots & 0 \\ 0 & 1 & \dots & 0 & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots & \ddots & \vdots \\ 0 & 0 & \dots & \alpha & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots & \ddots & \vdots \\ 0 & 0 & \dots & 0 & \dots & 1 \end{bmatrix}$$

Pre-multiplying A by E_1 , i.e. $(E_1 A)$, scales the j_{th} **row** of A by α , while
Post-multiplying A by E_1 , i.e. $(A E_1)$, scales the j_{th} **column** of A by α .

The Types of Elementary Matrices II

Lemma (Types of Elementary Matrices)

The second elementary matrix, E_2 , is obtained by swapping the i_{th} row with the k_{th} row of the Identity Matrix I_n :

$$I_n = \begin{bmatrix} 1 & 0 & \dots & 0 & \dots & 0 & \dots & 0 \\ 0 & 1 & \dots & 0 & \dots & 0 & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots & \ddots & \vdots & \ddots & \vdots \\ 0 & 0 & \dots & 1 & \dots & 0 & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots & \ddots & \vdots & \ddots & \vdots \\ 0 & 0 & \dots & 0 & \dots & 1 & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots & \ddots & \vdots & \ddots & \vdots \\ 0 & 0 & \dots & 0 & \dots & 0 & \dots & 1 \end{bmatrix} \rightarrow E_2 = \begin{bmatrix} 1 & 0 & \dots & 0 & \dots & 0 & \dots & 0 \\ 0 & 1 & \dots & 0 & \dots & 0 & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots & \ddots & \vdots & \ddots & \vdots \\ 0 & 0 & \dots & 0 & \dots & 1 & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots & \ddots & \vdots & \ddots & \vdots \\ 0 & 0 & \dots & 1 & \dots & 0 & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots & \ddots & \vdots & \ddots & \vdots \\ 0 & 0 & \dots & 0 & \dots & 0 & \dots & 1 \end{bmatrix}$$

Pre-multiplying A by E_2 , i.e. (E_2A) , interchanges the i_{th} and k_{th} rows of A , while
Post-multiplying A by E_2 , i.e. (AE_2) , interchanges the i_{th} and k_{th} columns of A .

The Types of Elementary Matrices III

Lemma (Types of Elementary Matrices)

The third elementary matrix has $\alpha \neq 0$ in the $(i, j)_{th}$ element of in place of 0 in I_n :

$$E_3 = \begin{bmatrix} 1 & 0 & \dots & 0 & \dots & 0 & \dots & 0 \\ 0 & 1 & \dots & 0 & \dots & 0 & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots & \ddots & \vdots & \ddots & \vdots \\ 0 & 0 & \dots & 1 & \dots & \alpha & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots & \ddots & \vdots & \ddots & \vdots \\ 0 & 0 & \dots & 0 & \dots & 1 & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots & \ddots & \vdots & \ddots & \vdots \\ 0 & 0 & \dots & 0 & \dots & 0 & \dots & 1 \end{bmatrix}$$

*Pre-multiplying A by E_3 , i.e. (E_3A) , scales the j_{th} **row** of A by α and adds it to the i_{th} row of A , while Post-Multiplying A by E_3 , i.e. (AE_3) , scales the j_{th} **column** of A by α and adds it to the i_{th} column of A .*

Example: Elementary Matrices

Suppose that:

1

$$A = \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{bmatrix} \quad E_1 = \begin{bmatrix} 3 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \quad E_2 = \begin{bmatrix} 0 & 1 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 1 \end{bmatrix} \quad E_3 = \begin{bmatrix} 1 & 0 & 3 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

Example: Elementary Matrices

Suppose that:

①

$$A = \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{bmatrix} \quad E_1 = \begin{bmatrix} 3 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \quad E_2 = \begin{bmatrix} 0 & 1 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 1 \end{bmatrix} \quad E_3 = \begin{bmatrix} 1 & 0 & 3 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

②

Then:

$$AE_1 = \begin{bmatrix} 3 & 2 & 3 \\ 12 & 5 & 6 \\ 21 & 8 & 9 \end{bmatrix} \quad E_1A = \begin{bmatrix} 3 & 6 & 9 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{bmatrix}$$

Example: Elementary Matrices

Suppose that:

①

$$A = \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{bmatrix} \quad E_1 = \begin{bmatrix} 3 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \quad E_2 = \begin{bmatrix} 0 & 1 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 1 \end{bmatrix} \quad E_3 = \begin{bmatrix} 1 & 0 & 3 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

②

Then:

$$AE_1 = \begin{bmatrix} 3 & 2 & 3 \\ 12 & 5 & 6 \\ 21 & 8 & 9 \end{bmatrix} \quad E_1A = \begin{bmatrix} 3 & 6 & 9 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{bmatrix}$$

③

And:

$$AE_2 = \begin{bmatrix} 2 & 1 & 3 \\ 5 & 4 & 6 \\ 8 & 7 & 9 \end{bmatrix} \quad E_2A = \begin{bmatrix} 4 & 5 & 6 \\ 1 & 2 & 3 \\ 7 & 8 & 9 \end{bmatrix}$$

Example: Elementary Matrices

Suppose that:

①

$$A = \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{bmatrix} \quad E_1 = \begin{bmatrix} 3 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \quad E_2 = \begin{bmatrix} 0 & 1 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 1 \end{bmatrix} \quad E_3 = \begin{bmatrix} 1 & 0 & 3 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

②

Then:

$$AE_1 = \begin{bmatrix} 3 & 2 & 3 \\ 12 & 5 & 6 \\ 21 & 8 & 9 \end{bmatrix} \quad E_1A = \begin{bmatrix} 3 & 6 & 9 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{bmatrix}$$

③

And:

$$AE_2 = \begin{bmatrix} 2 & 1 & 3 \\ 5 & 4 & 6 \\ 8 & 7 & 9 \end{bmatrix} \quad E_2A = \begin{bmatrix} 4 & 5 & 6 \\ 1 & 2 & 3 \\ 7 & 8 & 9 \end{bmatrix}$$

④

Lastly:

$$AE_3 = \begin{bmatrix} 1 & 2 & 6 \\ 4 & 5 & 18 \\ 7 & 8 & 30 \end{bmatrix} \quad E_3A = \begin{bmatrix} 22 & 26 & 30 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{bmatrix}$$

Equivalent Conditions of a Nonsingular (Invertible) Matrix

Lemma (Conditions for a Nonsingular Matrix)

Recall that $A \in \mathbb{R}^{n \times n}$ is a **Nonsingular** matrix, A , provided A has a Multiplicative Inverse, A^{-1} , such that:

$$AA^{-1} = I_n = A^{-1}A$$

Given Matrix A , the following are equivalent:

- ①: A is *Nonsingular*

Equivalent Conditions of a Nonsingular (Invertible) Matrix

Lemma (Conditions for a Nonsingular Matrix)

Recall that $A \in \mathbb{R}^{n \times n}$ is a **Nonsingular** matrix, A , provided A has a *Multiplicative Inverse*, A^{-1} , such that:

$$AA^{-1} = I_n = A^{-1}A$$

Given Matrix A , the following are equivalent:

- ① A is *Nonsingular*
- ② $Ax = 0$ has **only** the *trivial solution*: $x = 0$

Equivalent Conditions of a Nonsingular (Invertible) Matrix

Lemma (Conditions for a Nonsingular Matrix)

Recall that $A \in \mathbb{R}^{n \times n}$ is a **Nonsingular** matrix, A , provided A has a *Multiplicative Inverse*, A^{-1} , such that:

$$AA^{-1} = I_n = A^{-1}A$$

Given Matrix A , the following are equivalent:

- ① ①: A is *Nonsingular*
- ② ②: $Ax = 0$ has **only** the *trivial solution*: $x = 0$
- ③ ③: A is *row equivalent* to I_n

Equivalent Conditions of a Nonsingular (Invertible) Matrix

Lemma (Conditions for a Nonsingular Matrix)

Recall that $A \in \mathbb{R}^{n \times n}$ is a **Nonsingular** matrix, A , provided A has a *Multiplicative Inverse*, A^{-1} , such that:

$$AA^{-1} = I_n = A^{-1}A$$

Given Matrix A , the following are equivalent:

- ① ①: A is *Nonsingular*
- ② ②: $Ax = 0$ has **only** the *trivial solution*: $x = 0$
- ③ ③: A is *row equivalent* to I_n
- ④ **Remark:** One can solve the augmented system $[A|I_n]$ to obtain the inverse: $[I_n|A^{-1}]$

Example

- 1 Consider the matrix:

$$A = \begin{bmatrix} 2 & 3 \\ 4 & 1 \end{bmatrix}$$

Example

- 1 Consider the matrix:

$$A = \begin{bmatrix} 2 & 3 \\ 4 & 1 \end{bmatrix}$$

- 2 One can augment the system with the Identity Matrix: I_2 to obtain:

$$\left[\begin{array}{cc|cc} 2 & 3 & 1 & 0 \\ 4 & 1 & 0 & 1 \end{array} \right]$$

Example

- ① Consider the matrix:

$$A = \begin{bmatrix} 2 & 3 \\ 4 & 1 \end{bmatrix}$$

- ② One can augment the system with the Identity Matrix: I_2 to obtain:

$$\left[\begin{array}{cc|cc} 2 & 3 & 1 & 0 \\ 4 & 1 & 0 & 1 \end{array} \right]$$

- ③ After row reducing to RREF on the left hand side (left as an exercise to its reader) one obtains:

$$\left[\begin{array}{cc|cc} 1 & 0 & -0.1 & 0.3 \\ 0 & 1 & 0.4 & -0.2 \end{array} \right]$$

One can check the right hand side is the inverse of A .

The Principal Minor

Definition (Principal Minor)

Let $A \in \mathbb{R}^{n \times n}$, then the $(i, j)_{th}$ **Principal Minor**, denoted A_{ij} is obtained by crossing out the i_{th} row of A and j_{th} column of A :

$$A_{ij} = \begin{bmatrix} a_{11} & a_{12} & \dots & a_{1,j-1} & \cancel{a_{1j}} & a_{1,j+1} & \dots & a_{1n} \\ a_{21} & a_{22} & \dots & a_{2,j-1} & \cancel{a_{2j}} & a_{2,j+1} & \dots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots & \vdots & \vdots & \vdots & \vdots \\ a_{i-1,1} & a_{i-1,2} & \dots & a_{i-1,j-1} & \cancel{\cancel{a_{i-1,j}}} & a_{i-1,j+1} & \dots & a_{i-1,n} \\ \cancel{a_{i,1}} & \cancel{a_{i,2}} & \dots & \cancel{\cancel{\cancel{a_{i,j-1}}}} & \cancel{a_{ij}} & \cancel{\cancel{\cancel{a_{i,j+1}}}} & \dots & \cancel{\cancel{\cancel{a_{i,n}}}} \\ a_{i+1,1} & a_{i+1,2} & \dots & a_{i+1,j-1} & \cancel{\cancel{\cancel{a_{i+1,j}}}} & a_{i+1,j+1} & \dots & a_{i+1,n} \\ \vdots & \vdots & \ddots & \vdots & \vdots & \vdots & \vdots & \vdots \\ a_{m1} & a_{m2} & \dots & a_{m,j-1} & \cancel{\cancel{a_{mj}}} & a_{m,j+1} & \dots & a_{mn} \end{bmatrix}$$

Remark: $A_{ij} \in \mathbb{R}^{n-1, n-1}$

Example

- 1 Consider the matrix:

$$A = \begin{bmatrix} 1 & \cancel{2} & 3 \\ \cancel{4} & \cancel{5} & \cancel{6} \\ 7 & \cancel{8} & 9 \end{bmatrix}$$

Example

- ① Consider the matrix:

$$A = \begin{bmatrix} 1 & \cancel{2} & 3 \\ \cancel{4} & \cancel{5} & \cancel{6} \\ 7 & \cancel{8} & 9 \end{bmatrix}$$

- ② Then, the A_{22} **Principal Minor** is obtained by crossing out the second row and column of A :

$$A_{22} = \begin{bmatrix} 1 & 3 \\ 7 & 9 \end{bmatrix}$$

The Determinant

Definition (The Determinant of a Square Matrix)

- Let $A \in \mathbb{R}^{n \times n}$ be a square matrix.

Case I: Suppose that $n = 1$ then $\text{Det}(A) = a_{11}$

The Determinant

Definition (The Determinant of a Square Matrix)

- Let $A \in \mathbb{R}^{n \times n}$ be a square matrix.
Case I: Suppose that $n = 1$ then $\text{Det}(A) = a_{11}$
- Case II:** Suppose that $n = 2$, then:

$$A = \begin{bmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{bmatrix}$$

Then $\text{Det}(A) = a_{11}a_{22} - a_{12}a_{21}$

The Determinant

Definition (The Determinant of a Square Matrix)

- Let $A \in \mathbb{R}^{n \times n}$ be a square matrix.

Case I: Suppose that $n = 1$ then $\text{Det}(A) = a_{11}$

- Case II:** Suppose that $n = 2$, then:

$$A = \begin{bmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{bmatrix}$$

Then $\text{Det}(A) = a_{11}a_{22} - a_{12}a_{21}$

- Case III:** Suppose $n = 3$, then:

$$A = \begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{bmatrix}$$

Then $\text{Det}(A) = a_{11}(a_{22}a_{33} - a_{23}a_{32}) - a_{12}(a_{21}a_{33} - a_{23}a_{31}) + a_{13}(a_{21}a_{32} - a_{22}a_{31})$

The Determinant

Definition (The Determinant of a Square Matrix)

- Let $A \in \mathbb{R}^{n \times n}$ be a square matrix.

Case I: Suppose that $n = 1$ then $\text{Det}(A) = a_{11}$

- Case II:** Suppose that $n = 2$, then:

$$A = \begin{bmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{bmatrix}$$

Then $\text{Det}(A) = a_{11}a_{22} - a_{12}a_{21}$

- Case III:** Suppose $n = 3$, then:

$$A = \begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{bmatrix}$$

Then $\text{Det}(A) = a_{11}(a_{22}a_{33} - a_{23}a_{32}) - a_{12}(a_{21}a_{33} - a_{23}a_{31}) + a_{13}(a_{21}a_{32} - a_{22}a_{31})$

- Remark:** $\text{Det}(A) = a_{11}\text{Det}(A_{11}) - a_{12}\text{Det}(A_{12}) + a_{13}\text{Det}(A_{13})$

Example

- Suppose that:

$$A = \begin{bmatrix} 2 & 4 & 6 \\ 1 & 3 & 5 \\ 4 & 0 & 1 \end{bmatrix}$$

- Then $\text{Det}(A) = 2 * (3 - 0) - 4(1 - 20) + 6(0 - 12) = 10$

Determinants and Singular Matrices

Lemma (Determinant of a Singular Matrix)

Let $A \in \mathbb{R}^{n \times n}$, then the following are equivalent:

- ①: $A \sim \text{Singular}$

Determinants and Singular Matrices

Lemma (Determinant of a Singular Matrix)

Let $A \in \mathbb{R}^{n \times n}$, then the following are equivalent:

- ①: $A \sim \text{Singular}$
- ②: $\text{Det}(A) = 0$

Determinants and Singular Matrices

Lemma (Determinant of a Singular Matrix)

Let $A \in \mathbb{R}^{n \times n}$, then the following are equivalent:

- (1): $A \sim \text{Singular}$
- (2): $\text{Det}(A) = 0$
- (3): $Ax = 0$ has a nontrivial solution $x \neq 0$

Determinants and Singular Matrices

Lemma (Determinant of a Singular Matrix)

Let $A \in \mathbb{R}^{n \times n}$, then the following are equivalent:

- (1): $A \sim \text{Singular}$
- (2): $\text{Det}(A) = 0$
- (3): $Ax = 0$ has a nontrivial solution $x \neq 0$
- (4): **Remark:** $\text{Det}(A) \neq 0 \iff A \sim \text{Nonsingular}$

Table of Contents

2.1: The Determinant of a Matrix

- The Determinant of a Square Matrix is a Real Number

2.2: Properties of Determinants

- Algebraic Properties of Determinants

The Determinant of a Matrix by Cofactor Expansion

Lemma (Determinant by Cofactor Expansion)

Suppose that $A \in \mathbb{R}^{n \times n}$ and let A_{ij} be the $(i, j)_{th}$ **Principal Minor** obtained by crossing out the i_{th} row and j_{th} column of A , then:

$$\begin{aligned} \text{Det}(A) &= a_{1j}(-1)^{1+j} \text{Det}(A_{1j}) + a_{2j}(-1)^{2+j} \text{Det}(A_{2j}) + \cdots + a_{nj}(-1)^{n+j} \text{Det}(A_{nj}) \\ &= a_{i1}(-1)^{i+1} \text{Det}(A_{i1}) + a_{i2}(-1)^{i+2} \text{Det}(A_{i2}) + \cdots + a_{in}(-1)^{i+n} \text{Det}(A_{in}) \end{aligned}$$

Generally, we refer to $C_{ij} = (-1)^{i+j} \text{Det}(A_{ij})$ as the $(i, j)_{th}$ Co-Factor and the previous equation as the **Cofactor Expansion** of A ,

Determinant of the Transpose of a Matrix

Lemma (Determinant of the Transpose of a Matrix)

Suppose $A \in \mathbb{R}^{n \times n}$, then:

$$\text{Det}(A) = \text{Det}(A')$$

The Determinant of a Product of Matrices

Lemma (Determinant of a Product of Matrices)

- Suppose $A, B \in \mathbb{R}^{n \times n}$, then:

$$\text{Det}(AB) = \text{Det}(A) * \text{Det}(B) = \text{Det}(BA)$$

*Although Matrix Multiplication need not commute, **the determinant of a product of matrices does commute.***

Furthermore, if A and B are both Nonsingular, then AB is Nonsingular and hence invertible.

The Determinant of a Product of Matrices

Lemma (Determinant of a Product of Matrices)

- Suppose $A, B \in \mathbb{R}^{n \times n}$, then:

$$\text{Det}(AB) = \text{Det}(A) * \text{Det}(B) = \text{Det}(BA)$$

*Although Matrix Multiplication need not commute, **the determinant of a product of matrices does commute.***

Furthermore, if A and B are both Nonsingular, then AB is Nonsingular and hence invertible.

- By Induction, given $A_1, A_2, \dots, A_k \in \mathbb{R}^{n \times n}$, one can show:

$$\text{Det}(A_1 * A_2 \cdots * A_k) = \text{Det}(A_1) * \text{Det}(A_2) * \cdots * \text{Det}(A_k)$$

Determinant of Elementary Matrices

Theorem (Determinant of Elementary Matrices)

Let $E \in \mathbb{R}^{n \times n}$ Elementary Matrix and $A \in \mathbb{R}^{n \times n}$, then:

- ①: If $E = E_1$ where the j_{th} column and row is scaled by $\alpha \neq 0$, then:

$$\text{Det}(E_1 A) = \alpha \text{Det}(A)$$

Determinant of Elementary Matrices

Theorem (Determinant of Elementary Matrices)

Let $E \in \mathbb{R}^{n \times n}$ Elementary Matrix and $A \in \mathbb{R}^{n \times n}$, then:

- (1): If $E = E_1$ where the j_{th} column and row is scaled by $\alpha \neq 0$, then:

$$\text{Det}(E_1 A) = \alpha \text{Det}(A)$$

- (2): If $E = E_2$ where the i_{th} and k_{th} rows are interchanged, then:

$$\text{Det}(E_2 A) = -1 * \text{Det}(A)$$

Generally, interchanging rows k times scales the original determinant of A by: $(-1)^k$.

Determinant of Elementary Matrices

Theorem (Determinant of Elementary Matrices)

Let $E \in \mathbb{R}^{n \times n}$ Elementary Matrix and $A \in \mathbb{R}^{n \times n}$, then:

- ①: If $E = E_1$ where the j_{th} column and row is scaled by $\alpha \neq 0$, then:

$$\text{Det}(E_1 A) = \alpha \text{Det}(A)$$

- ②: If $E = E_2$ where the i_{th} and k_{th} rows are interchanged, then:

$$\text{Det}(E_2 A) = -1 * \text{Det}(A)$$

Generally, interchanging rows k times scales the original determinant of A by: $(-1)^k$.

- ③: If $E = E_3$ where the $(i, j)_{th}$ element of E is $\alpha \neq 0$ and $i \neq j$, then:

$$\text{Det}(E_3 A) = \text{Det}(A)$$

That is, multiplying one row by $\alpha \neq 0$ and adding it to another row does not change the determinant of the original matrix.

Determinant of a Triangular Matrix

Lemma (Determinant of a Triangular Matrix)

Suppose that $A \in \mathbb{R}^{n \times n}$ such that $a_{ij} = 0$ when $i > j$ (A is **Upper Triangular**), i.e.,

$$A = \begin{bmatrix} a_{11} & a_{12} & \dots & a_{1j} & \dots & a_{1n} \\ 0 & a_{22} & \dots & a_{2j} & \dots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots & \ddots & \vdots \\ 0 & 0 & \dots & a_{jj} & \dots & a_{jn} \\ \vdots & \vdots & \ddots & \vdots & \ddots & \vdots \\ 0 & 0 & \dots & 0 & \dots & a_{nn} \end{bmatrix}$$

then:

$$\text{Det}(A) = a_{11} * a_{22} * \dots * a_{jj} * \dots * a_{nn}$$

Remark: The results are identical if $a_{ij} = 0$ when $i < j$ (A is Lower Triangular). Additionally, $A \sim$ Singular if at least one $a_{jj} = 0$.

Example

- An alternative method of taking the determinant of a matrix is to first transform A to REF form using Gaussian Elimination, then take the determinant of the final matrix.

Example

- An alternative method of taking the determinant of a matrix is to first transform A to REF form using Gaussian Elimination, then take the determinant of the final matrix.
- Consider the following example:

$$A = \begin{bmatrix} 2 & 5 & 3 \\ -4 & 1 & 2 \\ 0 & 0 & 9 \end{bmatrix} \sim \begin{bmatrix} 2 & 5 & 3 \\ 0 & 11 & 8 \\ 0 & 0 & 9 \end{bmatrix}$$

Example

- An alternative method of taking the determinant of a matrix is to first transform A to REF form using Gaussian Elimination, then take the determinant of the final matrix.
- Consider the following example:

$$A = \begin{bmatrix} 2 & 5 & 3 \\ -4 & 1 & 2 \\ 0 & 0 & 9 \end{bmatrix} \sim \begin{bmatrix} 2 & 5 & 3 \\ 0 & 11 & 8 \\ 0 & 0 & 9 \end{bmatrix}$$

- Since the Matrix on the right hand side is Upper Triangular, then the determinant is the product of the diagonal elements:

$$\text{Det}(A) = 2 * 11 * 9 = 198$$

The Classical Adjoint

Definition (The Classical Adjoint)

Suppose $A \in \mathbb{R}^{n \times n}$ and let A_{ij} denote the $(i, j)_{th}$ Principal Minor, then the **Classical Adjoint** of A denoted **$Adj(\mathbf{A})$** is:

$$Adj(A) = \begin{bmatrix} C_{11} & C_{12} & \dots & C_{1j} & \dots & C_{1n} \\ C_{21} & C_{22} & \dots & C_{2j} & \dots & C_{2n} \\ \vdots & \vdots & \ddots & \vdots & \ddots & \vdots \\ C_{i1} & C_{i2} & \dots & C_{ij} & \dots & C_{in} \\ \vdots & \vdots & \ddots & \vdots & \ddots & \vdots \\ C_{n1} & C_{n2} & \dots & C_{nj} & \dots & C_{nn} \end{bmatrix}'$$

Where: $C_{ij} = (-1)^{i+j} Det(A_{ij})$ is the $(i, j)_{th}$ Cofactor of A .

The Adjoint and the Inverse of a Matrix



Theorem (The Adjoint and the Inverse of a Matrix)

①: Suppose that: $A \in \mathbb{R}^{n \times n}$ and $\text{Det}(A) \neq 0$, then the **Inverse of a Matrix** is:

$$A^{-1} = \frac{1}{\text{Det}(A)} \text{Adj}(A)$$

The Adjoint and the Inverse of a Matrix



Theorem (The Adjoint and the Inverse of a Matrix)

①: Suppose that: $A \in \mathbb{R}^{n \times n}$ and $\text{Det}(A) \neq 0$, then the **Inverse of a Matrix** is:

$$A^{-1} = \frac{1}{\text{Det}(A)} \text{Adj}(A)$$



Lemma (The Adjoint of a Matrix)

②: Suppose $A \in \mathbb{R}^{2 \times 2}$, such that $\text{Det}(A) \neq 0$, then:

$$A^{-1} = \frac{1}{a_{22}a_{11} - a_{12}a_{21}} * \begin{bmatrix} a_{22} & -a_{12} \\ -a_{21} & a_{11} \end{bmatrix}$$

Example

① Suppose that:

$$A = \begin{bmatrix} 2 & 1 & 2 \\ 3 & 1 & 2 \\ 1 & 2 & 5 \end{bmatrix}$$

Example

① Suppose that:

$$A = \begin{bmatrix} 2 & 1 & 2 \\ 3 & 1 & 2 \\ 1 & 2 & 5 \end{bmatrix}$$

② Then, the **Classical Adjoint** $\text{Adj}(A)$ is:

$$\text{Adj}(A) = \begin{bmatrix} \begin{vmatrix} 1 & 2 \\ 2 & 5 \end{vmatrix} & -\begin{vmatrix} 3 & 2 \\ 1 & 5 \end{vmatrix} & \begin{vmatrix} 3 & 1 \\ 1 & 2 \end{vmatrix} \\ -\begin{vmatrix} 1 & 2 \\ 2 & 5 \end{vmatrix} & \begin{vmatrix} 2 & 2 \\ 1 & 5 \end{vmatrix} & -\begin{vmatrix} 2 & 1 \\ 1 & 2 \end{vmatrix} \\ \begin{vmatrix} 1 & 2 \\ 1 & 2 \end{vmatrix} & -\begin{vmatrix} 2 & 2 \\ 3 & 2 \end{vmatrix} & \begin{vmatrix} 2 & 1 \\ 3 & 1 \end{vmatrix} \end{bmatrix}' = \begin{bmatrix} 1 & -1 & 0 \\ -13 & 8 & -(-2) \\ 5 & -3 & -1 \end{bmatrix}$$

Example

- ① Suppose that:

$$A = \begin{bmatrix} 2 & 1 & 2 \\ 3 & 1 & 2 \\ 1 & 2 & 5 \end{bmatrix}$$

- ② Then, the **Classical Adjoint** $\text{Adj}(A)$ is:

$$\text{Adj}(A) = \begin{bmatrix} \begin{vmatrix} 1 & 2 \\ 2 & 5 \end{vmatrix} & -\begin{vmatrix} 3 & 2 \\ 1 & 5 \end{vmatrix} & \begin{vmatrix} 3 & 1 \\ 1 & 2 \end{vmatrix} \\ -\begin{vmatrix} 1 & 2 \\ 2 & 5 \end{vmatrix} & \begin{vmatrix} 2 & 2 \\ 1 & 5 \end{vmatrix} & -\begin{vmatrix} 2 & 1 \\ 1 & 2 \end{vmatrix} \\ \begin{vmatrix} 1 & 2 \\ 1 & 2 \end{vmatrix} & -\begin{vmatrix} 2 & 2 \\ 3 & 2 \end{vmatrix} & \begin{vmatrix} 2 & 1 \\ 3 & 1 \end{vmatrix} \end{bmatrix}' = \begin{bmatrix} 1 & -1 & 0 \\ -13 & 8 & -(-2) \\ 5 & -3 & -1 \end{bmatrix}$$

- ③ Additionally, the **Inverse** of A is:

$$A^{-1} = \frac{1}{\text{Det}(A)} * \text{Adj}(A) = \begin{bmatrix} -1 & 1 & 0 \\ 13 & -8 & -2 \\ -5 & 3 & 1 \end{bmatrix}$$

Cramer's Rule

Theorem (Cramer's Formula for $Ax = b$)

Suppose one solves $Ax = b$ where $A \in \mathbb{R}^{n \times n}$, $b \in \mathbb{R}^n$ and $\text{Det}(A) \neq 0$, then $A \sim \text{Invertible}$ and x is the unique solution can be determined using
Cramer's Formula

$$x_i = \frac{\text{Det}(A_i)}{\text{Det}(A)}, \text{ for } i = 1, 2, \dots, n$$

Where A_i is the matrix obtained by replacing the i_{th} column with b .

Example

- Consider the System:

$$\begin{array}{l} 2x_1 + 3x_2 = 3 \\ 0x_1 + 1x_1 = 5 \end{array} \longrightarrow A = \begin{bmatrix} 2 & 3 \\ 0 & 1 \end{bmatrix} \quad b = \begin{bmatrix} 3 \\ 5 \end{bmatrix}$$

Example

- Consider the System:

$$\begin{array}{l} 2x_1 + 3x_2 = 3 \\ 0x_1 + 1x_1 = 5 \end{array} \longrightarrow A = \begin{bmatrix} 2 & 3 \\ 0 & 1 \end{bmatrix} \quad b = \begin{bmatrix} 3 \\ 5 \end{bmatrix}$$

- Then:

$$x_1 = \frac{\text{Det}([b, a_2])}{\text{Det}(A)} = \frac{1}{2} * \begin{vmatrix} 3 & 3 \\ 5 & 1 \end{vmatrix} = \frac{-12}{2} = -6$$
$$x_2 = \frac{\text{Det}([a_1, b])}{\text{Det}(A)} = \frac{1}{2} * \begin{vmatrix} 2 & 3 \\ 0 & 5 \end{vmatrix} = \frac{10}{2} = 5$$

References I

- [1] David Harville. *Matrix Algebra From a Statistician's Perspective*. New York: Springer-Verlag, 1997.
- [2] Leon Stephen. *Linear Algebra with Applications (9th Edition)* (*Featured Titles for Linear Algebra*). London, England: Pearson, 2014.