### Linear Algebra from Scratch: Determinants

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Udemy Open Course

M.S. in Mathematics with a Concentration in Bioinformatics

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Reference: Leon, 2014 [2]

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### 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.  $(E_1A)$ , scales the  $j_{th}$  row of A by  $\alpha$ , while Post-multiplying A by  $E_1$ , i.e.  $(AE_1)$ , scales the  $j_{th}$  column of A by  $\alpha$ .

# 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  $I_n$ :

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

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  $\alpha$  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  $\alpha$  and adds it to the  $i_{th}$  column of A.

#### Suppose that:



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

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2 Then:

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

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

And:

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

#### Suppose that:

1

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And:

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

Lastly:

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

#### 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

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Given Matrix A, the following are equivalent:

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

Consider the matrix:

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

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

$$\begin{bmatrix} 2 & 3 & \begin{vmatrix} & 1 & 0 \\ 4 & 1 & \end{vmatrix} & \begin{matrix} 0 & 1 \end{bmatrix}$$

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$$\begin{bmatrix} 2 & 3 & & 1 & 0 \\ 4 & 1 & & 0 & 1 \end{bmatrix}$$

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

$$\begin{bmatrix} 1 & 0 & | & -0.1 & 0.3 \\ 0 & 1 & | & 0.4 & -0.2 \end{bmatrix}$$

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:

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

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

Consider the matrix:

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

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

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

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

### Definition (The Determinant of a Square Matrix)

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

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

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

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

### Definition (The Determinant of a Square Matrix)

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

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

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

• Suppose that:

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

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• Then Det(A) = 2 \* (3 - 0) - 4(1 - 20) + 6(0 - 12) = 10

### Lemma (Determinant of a Singular Matrix)

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- (2): Det(A) = 0
- (3): Ax = 0 has a nontrivial solution  $x \neq 0$
- (4): **Remark**:  $Det(A) \neq 0 \longleftrightarrow A \sim Nonsingular$

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# 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:

$$Det(A) = a_{1j}(-1)^{1+j} Det(A_{1j}) + a_{2j}(-1)^{2+j} Det(A_{2j}) + \dots + a_{nj}(-1)^{n+j} Det(A_{nj})$$

$$= a_{i1}(-1)^{i+1} Det(A_{i1}) + a_{i2}(-1)^{i+2} Det(A_{i2}) + \dots + a_{in}(-1)^{i+n} Det(A_{in})$$

Generally, we refer to  $C_{ij} = (-1)^{i+j} Det(A_{ij})$  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:

$$Det(A) = Det(A')$$

#### The Determinant of a Product of Matrices

#### Lemma (Determinant of a Product of Matrices)

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

$$Det(AB) = Det(A) * Det(B) = Det(BA)$$

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.

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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:

$$Det(A_1 * A_2 \cdots * A_k) = Det(A_1) * Det(A_2) * \cdots * Det(A_k)$$

# 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:

$$Det(E_1A) = \alpha Det(A)$$

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

$$Det(E_2A) = -1 * Det(A)$$

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

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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:

$$Det(E_3A) = Det(A)$$

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:

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

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

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- 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:

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

- 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:

$$Det(A) = 2 * 11 * 9 = 198$$



# 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(A) is:

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

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

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### Theorem (The Adjoint and the Inverse of a Matrix)

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

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

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

0

#### Lemma (The Adjoint of a Matrix)

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

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

Suppose that:

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

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Then, the Classical Adjoint Adj(A) is:

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

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

Then, the Classical Adjoint Adj(A) is:

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

Additionally, the Inverse of A is:

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

#### 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  $Det(A) \neq 0$ , then  $A \sim Invertible$  and x is the unique solution can be determined using **Cramer's Formula** 

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

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

• Consider the System:

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

Consider the System:

$$2x_1 + 3x_2 = 3$$

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$$\longrightarrow A = \begin{bmatrix} 2 & 3 \\ 0 & 1 \end{bmatrix} b = \begin{bmatrix} 3 \\ 5 \end{bmatrix}$$

Then:

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

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



#### References I

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