

Determinant & It's Properties

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$$\det\left(\begin{bmatrix} a & b \\ c & d \end{bmatrix}\right) = a(d) - b(c)$$

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$$C_{ij} := (-1)^{i+j} \det(A_{ij})$$

Theorem

The determinant of an $n \times n$ matrix A can be computed by a cofactor expansion across any row or down any column. The expansion across the i th row using the cofactors in (4) is

$$\det A = a_{i1}C_{i1} + a_{i2}C_{i2} + \cdots + a_{in}C_{in}$$

The cofactor expansion down the j th column is

$$\det A = a_{1j}C_{1j} + a_{2j}C_{2j} + \cdots + a_{nj}C_{nj}$$

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Corollary

$$\det(A) = \det(A^T)$$

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Note: If a computer performs one trillion multiplications per second, it would have to run for more than 500,000 years to compute determinant of a 25×25 matrix.

We need better "definition" or properties of determinant to calculate determinant easily.

Let's start with new definition of determinant:

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Definition (Determinant)

Let $M_n(\mathbb{R})$ denote the set of all $n \times n$ matrix with entries from \mathbb{R} .

Then $\det: M_n(\mathbb{R}) \rightarrow \mathbb{R}$ is a function which satisfies

- (1) For each i , \det is a linear function of the i^{th} row, when other $n - 1$ rows are fixed.

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Verify your definition of determinant satisfies all 3 properties.

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Another definition of determinant: Let $A = [a_{ij}]$ be a $n \times n$ matrix.

$$\det(A) = \sum_{\sigma \in S_n} \text{sign}(\sigma) a_{1\sigma(1)} a_{2\sigma(2)} \cdots a_{n\sigma(n)}$$

$A = \begin{pmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{pmatrix}$
 $\det(A) = a_{11}a_{22} - a_{12}a_{21}$

$\begin{pmatrix} 1 & 2 \\ 1 & 2 \end{pmatrix}$

$\begin{pmatrix} 1 & 2 \\ 2 & 1 \end{pmatrix}$

$\sigma: \{1, 2\} \rightarrow \{1, 2\}$
 $\sigma(1) = 1, \sigma(2) = 2$
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Applications of determinant

Area/Volume:

$$A = \begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{bmatrix} \quad \det(A) = \underbrace{a_{11}a_{22}a_{33}} - \underbrace{a_{11}a_{23}a_{32}} - \underbrace{a_{12}a_{21}a_{33}} + \underbrace{a_{12}a_{23}a_{31}} + \underbrace{a_{13}a_{21}a_{32}} - \underbrace{a_{13}a_{22}a_{31}}$$

$\sigma: \{1, 2, 3\} \rightarrow \{1, 2, 3\}$ bijective funⁿ

$$- \begin{pmatrix} 1 & 2 & 3 \\ 1 & 2 & 3 \end{pmatrix} \begin{pmatrix} 1 & 2 & 3 \\ 1 & 3 & 2 \end{pmatrix} \begin{pmatrix} 1 & 2 & 3 \\ 2 & 1 & 3 \end{pmatrix} \begin{pmatrix} 1 & 2 & 3 \\ 2 & 3 & 1 \end{pmatrix} \begin{pmatrix} 1 & 2 & 3 \\ 3 & 1 & 2 \end{pmatrix} \begin{pmatrix} 1 & 2 & 3 \\ 3 & 2 & 1 \end{pmatrix}$$

id. σ_1 σ_2 σ_3 σ_4 σ_5

$$\text{sign}(\sigma) := (-1)^r \quad \text{wh } r = \# \left\{ (x, y) \mid \begin{matrix} x < y \\ \sigma(x) > \sigma(y) \end{matrix} \right\}$$

$$\begin{pmatrix} 1 & 2 & 3 \\ 3 & 1 & 2 \end{pmatrix}$$

$$\begin{pmatrix} 1 & 2 \\ 3 & 1 \end{pmatrix}$$

$$\begin{pmatrix} 1 & 3 \\ 3 & 2 \end{pmatrix}$$

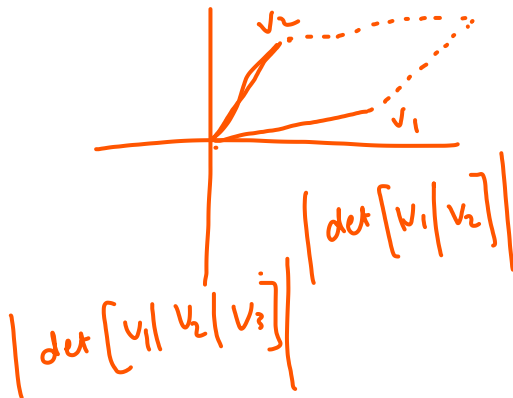
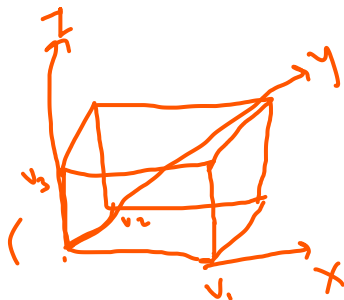
$$\begin{pmatrix} 2 & 3 \\ 3 & 1 \end{pmatrix}$$

$$(-1)^2 = 1 = \text{sign}(\sigma)$$

Applications of determinant

Area/Volume:

(1) If A is a $n \times n$ matrix with columns denoted as C_1, \dots, C_n .
Then $|\det(A)|$ gives the volume of a box formed by C_1, \dots, C_n .



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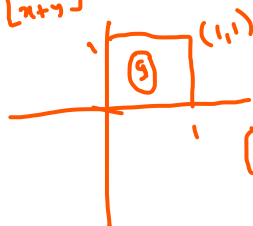
Let $T : \mathbb{R}^2 \rightarrow \mathbb{R}^2$ be the linear transformation determined by a 2×2 matrix A . If S is a parallelogram in \mathbb{R}^2 , then

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

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

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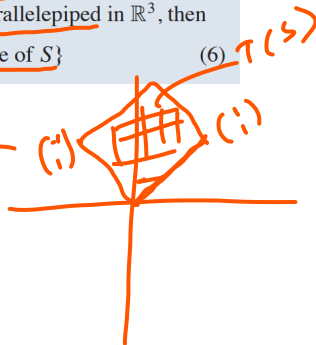
$$T \begin{bmatrix} 1 \\ 1 \end{bmatrix} = \begin{bmatrix} x-y \\ x+y \end{bmatrix}$$



$$[T] = \begin{bmatrix} 1 & -1 \\ 1 & 1 \end{bmatrix}$$

$T(1,1) \quad T(1,2)$

$$\text{Area } T(S) = 2 \cdot 1 = 2$$



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(2) Computation of A^{-1} :

$$A^{-1} = \frac{1}{\det(A)} [c_{ij}]^T,$$

where $c_{ij} = (-1)^{i+j} \det(A_{ij})$ and A_{ij} is a matrix obtained from A by deleting i^{th} row and j^{th} column.

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(3) It also helps you to find solution to the linear system $AX = b$, when A is invertible matrix.

Determinant and REF

RREF

Suppose a square matrix A has been reduced to an echelon form U by row replacements and row interchanges only.

$$\det(E_k) \cdots \det(E_1) \cdot \det(A) = \det(U)$$

$$E_k \cdots E_1 A = U$$

$$\det(A) = \det(E_1^{-1}) \cdots \det(E_k^{-1}) \det(U)$$

$$R_i \rightarrow CR_i \quad \times$$

$$\begin{aligned} R_i &\leftrightarrow R_j \\ R_i &\rightarrow R_i + CR_j \end{aligned}$$

$$\begin{aligned} \det & \quad \det \\ -1 & \quad 1 \\ & \downarrow E^{-1} \\ R_i &\rightarrow R_i - CR_j \end{aligned}$$

inverse of E corresp to

$$\begin{aligned} R_i &\leftrightarrow R_j \\ \text{is } E & \quad (E^2 = Id) \end{aligned}$$

Determinant and REF

Suppose a square matrix A has been reduced to an echelon form U by row replacements and row interchanges only.

Then

$$\det(A) = (-1)^r \det(U),$$

*efficient way to
cal. $\det(A)$.*

where r is the no. of row interchanges required to get $U = \text{REF}(A)$.

Determinant of Block diagonal matrices

Let $A = \begin{bmatrix} A_1 & 0 & 0 & 0 & 0 \\ 0 & A_2 & 0 & 0 & 0 \\ \vdots & \vdots & \vdots & \vdots & \vdots \\ 0 & 0 & 0 & 0 & A_r \end{bmatrix}$ be a matrix in block diagonal form, where A_i are submatrices of A .

non-zero

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

Handwritten annotations: A_1 is circled around the top-left 2x2 block, and A_2 is circled around the bottom-right 3x3 block.

$$\rightarrow \begin{bmatrix} A_1 & 0 \\ 0 & A_2 \end{bmatrix}_{2 \times 2}$$

Handwritten annotation: "11" is written below the block matrix.

$$\begin{bmatrix} A_1 & 0 \\ 0 & I \end{bmatrix} \begin{bmatrix} I & 0 \\ 0 & A_2 \end{bmatrix}$$

Handwritten annotations: $\det(A_1)$ is written below the first matrix, and $\det(A_2)$ is written below the second matrix. An arrow points from the A_2 block in the second matrix to $\det(A_2)$.

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$$\det(A) = \det(A_1) \cdot \det(A_2) \cdots \det(A_r)$$

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Then

$$\det(A) = \det(A_1) \cdot \det(A_2) \cdots \det(A_r)$$

Let $X = \begin{bmatrix} A & B \\ 0 & D \end{bmatrix}$. Then

$$\det(X) = \underline{\det(A) \cdot \det(D)}$$

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Then

$$\det(A) = \det(A_1) \cdot \det(A_2) \cdots \det(A_r)$$

Let $X = \begin{bmatrix} A & B \\ 0 & D \end{bmatrix}$. Then

$$\det(X) = \det(A) \cdot \det(D)$$

$$\text{X} \cdot \begin{bmatrix} I & 0 \\ 0 & D \end{bmatrix} = \begin{bmatrix} I & B \\ 0 & I \end{bmatrix} \cdot \begin{bmatrix} A & 0 \\ 0 & I \end{bmatrix} = \begin{bmatrix} A & B \\ 0 & D \end{bmatrix}$$

Therefore, $\det(X) = \det(A) \cdot \det(D)$.

If $X = \begin{bmatrix} A & B \\ C & D \end{bmatrix}$ and A is invertible then

$$\det(X) = \det(A) \cdot \det(D - CA^{-1}B)$$

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then

$$\det(X) = \det(D) \cdot \det(A - BD^{-1}C)$$

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$$X = \begin{bmatrix} A & B \\ C & D \end{bmatrix} = \begin{bmatrix} 1 & 2 & 1 & 1 \\ 3 & 4 & 0 & 1 \\ 1 & -1 & 1 & 2 \\ 0 & 1 & 2 & 2 \end{bmatrix}$$

$$\det(X) = -2 \det \left(D - CA^{-1}B \right) = \begin{vmatrix} 1 & 2 \\ 2 & 2 \end{vmatrix} - \begin{bmatrix} 1 & -1 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 2 \\ 2 & 2 \end{bmatrix} \begin{bmatrix} 1 & 1 \\ 0 & 1 \end{bmatrix}$$