

Chapter 3: Determinants

Goal: sections 3.1-3.2-3.3

1) Introduction to determinants

Reminder: in section 2.2, we saw that $A = \begin{pmatrix} a & b \\ c & d \end{pmatrix}$ is invertible if and only if $ad - bc \neq 0$

\Rightarrow we define (for 2×2 matrix): $\det A = \begin{vmatrix} a & b \\ c & d \end{vmatrix} = ad - bc$

so A invertible $\Leftrightarrow \det A \neq 0$

! This notion can be extended to $n \times n$ matrix.

Definitions:

Let A be a $n \times n$ matrix (with $n \geq 2$) with $A = (a_{ij})$.

(*) We denote by A_{ij} the $(n-1) \times (n-1)$ matrix obtained from A by deleting the i th row and j th column of A .

(*) The determinant of A is defined by:

$$\begin{aligned} \det A &= a_{11} \det A_{11} - a_{12} \det A_{12} + \dots + (-1)^{1+n} \det A_{1n} \\ &= \sum_{j=1}^n (-1)^{1+j} a_{1j} \det A_{1j} \end{aligned}$$

} cofactor expansion
across first
row of A .

(*) $C_{ij} = (-1)^{i+j} \det A_{ij}$ is called the (i,j) cofactor of A .

Remark:

The determinant of 1×1 matrix $A = (a_{11})$ is equal to a_{11} .
(definitions are consistent with $\det \begin{pmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{pmatrix} = a_{11}a_{22} - a_{12}a_{21}$)

Example

$A = \begin{pmatrix} 1 & 2 & -3 \\ 4 & -5 & 6 \\ -7 & 8 & 9 \end{pmatrix}$. Compute $\det A$.

$$\begin{aligned} \det(A) &= 1 \det \begin{pmatrix} -5 & 6 \\ 8 & 9 \end{pmatrix} - (2) \det \begin{pmatrix} 4 & 6 \\ -7 & 9 \end{pmatrix} + (-3) \det \begin{pmatrix} 4 & -5 \\ -7 & 8 \end{pmatrix} \\ &= \underbrace{(1-5)(9) - (6)(8)}_{A_{11}} - 2(4 \times 9 - 6(-7)) - 3(4 \times 8 - (-5)(-7)) \\ &= -240 \\ &\neq 0 \quad (\text{we will see that it means } A \text{ is invertible}). \end{aligned}$$

Theorem:

The determinant of a $n \times n$ matrix A can be computed by a cofactor expansion across any row or down any column of A . Meaning that:

$$\det A = a_{i1}C_{i1} + a_{i2}C_{i2} + \dots + a_{in}C_{in} \quad \text{for any } 1 \leq i \leq n$$

and

$$\det A = a_{1j}C_{1j} + a_{2j}C_{2j} + \dots + a_{nj}C_{nj} \quad \text{for any } 1 \leq j \leq n$$

Example: Compute determinant of $A = \begin{pmatrix} 1 & 5 & 1 \\ 2 & 4 & -1 \\ 0 & -2 & 0 \end{pmatrix}$ ← many zero so better to use 3rd row cofactor expansion:

$$\det A = 0(-1)^{3+1} \det \begin{pmatrix} 5 & 1 \\ 4 & -1 \end{pmatrix} + (-2)(-1)^{3+2} \det \begin{pmatrix} 1 & 1 \\ 2 & -1 \end{pmatrix} + 0(-1)^{3+3} \det \begin{pmatrix} 1 & 5 \\ 2 & 4 \end{pmatrix}$$

$$= 2 \det \begin{pmatrix} 1 & 1 \\ 2 & -1 \end{pmatrix}$$

$$= 2(1(-1) - (1)(2))$$

$$= -6$$

det $\begin{pmatrix} 1 & 1 \\ 2 & -1 \end{pmatrix}$ can also be

written $\begin{vmatrix} 1 & 1 \\ 2 & -1 \end{vmatrix}$

(other notation)

→ try to use 1st row cofactor expansion to compute $\det A$...
(same result but more computations)

Theorem.

If A is a triangular matrix, then $\det(A)$ is the product of the entries on the main diagonal of A .

$$\triangleleft A = \begin{pmatrix} a_{11} & * \\ & \ddots \\ 0 & a_{nn} \end{pmatrix} \rightarrow \det A = a_{11} a_{22} \cdots a_{nn}$$

$$A = \begin{pmatrix} a_{11} & & 0 \\ * & \ddots & \\ & & a_{nn} \end{pmatrix} \rightarrow \det A = a_{11} a_{22} \cdots a_{nn}$$

Exercise:Compute $\det(A)$ and $\det(B)$ with

$$A = \begin{pmatrix} 1 & 0 & -2 \\ 0 & 3 & 6 \\ 5 & 6 & -7 \end{pmatrix} \quad \text{and} \quad B = \begin{pmatrix} 1 & 2 & -1 & 3 \\ 1 & 2 & 0 & 4 \\ 0 & 0 & 0 & 3 \\ -1 & 1 & 2 & 1 \end{pmatrix}$$

← lot of zero
⇒ nice row to expand

Solutions: $\det A = -15$, $\det B = 9$ 2) Properties of determinants

$$\text{Let } A = \begin{pmatrix} 1 & 2 \\ 1 & 4 \end{pmatrix}, B = \begin{pmatrix} 1 & 4 \\ 1 & 2 \end{pmatrix}, C = \begin{pmatrix} 1 & 2 \\ 3 & 8 \end{pmatrix}, D = \begin{pmatrix} 2 & 4 \\ 1 & 4 \end{pmatrix}$$

Notice that $\det A = -\det B = \det C = 2 = \underline{2} \det(B)$

$$\text{and } A \underset{R_1 \leftrightarrow R_2}{\sim} B, \quad A \underset{R_2 + 2R_1}{\sim} \begin{pmatrix} 1 & 2 \\ 3 & 8 \end{pmatrix} = C, \quad A \underset{2R_1}{\sim} \begin{pmatrix} 2 & 4 \\ 1 & 4 \end{pmatrix} = D$$

⇒ elementary row operation only impact determinant of matrix if there is a scalar multiplication of a row or interchanging row.

⇒ can compute determinant of matrix by putting it in echelon form (not REF) without using scalar multiplication of a row.

⇒ echelon form matrix is triangular

⇒ easy to compute its determinant.

⚠ if interchange row, need to multiply by -1 to get determinant of original matrix.

Theorem

Let A be a $n \times n$ matrix. We have:

(a) If a multiple of one row of A is added to another row to produce B , then $\det B = \det A$.

(b) If two rows of A are interchanged to produce B , then $\det B = -\det A$.

(c) If one row of A is multiplied by scalar k to produce B , then $\det B = k \det A$.

(d) If A has a row (or column) of zeros, then $\det A = 0$.

Example:

Let $A = \begin{pmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 10 \end{pmatrix}$. Compute $\det A$.

$$\det A = \begin{vmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 10 \end{vmatrix} \xrightarrow[R_3 - 7R_1]{R_2 - 4R_1} \begin{vmatrix} 1 & 2 & 3 \\ 0 & -3 & -6 \\ 0 & -6 & -11 \end{vmatrix} \xrightarrow{R_3 - 2R_2} \begin{vmatrix} 1 & 2 & 3 \\ 0 & -3 & -6 \\ 0 & 0 & 1 \end{vmatrix} = (1)(-3)(1) = -3$$

other way (one way) (triangular)

$$\xrightarrow{-\frac{1}{3}R_2} \begin{vmatrix} 1 & 2 & 3 \\ 0 & 1 & 2 \\ 0 & -6 & -11 \end{vmatrix}$$

$$\xrightarrow{R_3 + 6R_2} \begin{vmatrix} 1 & 2 & 3 \\ 0 & 1 & 2 \\ 0 & 0 & 1 \end{vmatrix} = (-3)(1)(1)(1) = -3$$

(triangular)

Theorem:

A square matrix A is invertible if and only if $\det A \neq 0$

Theorem:

If A is a square matrix then $\det A = \det(A^T)$

\Rightarrow to compute $\det A$, we can also perform column operations (equivalent to row operations on A^T).

⚠ Do NOT perform row and column operation at the same step ⚠

Example:

$$A = \begin{vmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 2 & 8 & 10 \end{vmatrix}$$

$$\Rightarrow \det A = \begin{vmatrix} 1 & 2 & 3 \\ R_2 - 4R_1 & 0 & -3 & -6 \\ R_3 - 2R_1 & 0 & -6 & -11 \end{vmatrix} = \begin{vmatrix} 1 & 2 & 3 \\ (1) & (-1) & (-4) & (-3) \\ -6 & -11 \end{vmatrix}$$

↑
expansion.

$$= (-3) \begin{vmatrix} 1 & -6 \\ 2 & -11 \end{vmatrix}$$

$$= (-3) ((1)(-11) - (2)(-6))$$

$$= (-3)(11)$$

$$= -3 \quad (\text{same result than before})$$

Property:

If $k \in \mathbb{R}$ and A is a $n \times n$ matrix then:

$$\det(kA) = k^n \det(A)$$

Theorem:

(1) If A, B are $n \times n$ matrices then:

$$\det(AB) = \det(A) \det(B)$$



(2) If A is an invertible square matrix then:

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

Remarks:

(*) If A is $m \times n$ and B is $n \times m$ matrix then AB is $m \times m$ matrix so $\det(AB)$ makes sense but $\det(A)$ and $\det(B)$ are NOT defined.

(*) Part 2 of above Theorem: we $\det(A^{-1}A) = \det(I_n) = 1^n = 1$

(*) In general $\det(A+B) \neq \det A + \det B$.

Example: $A = \begin{pmatrix} 1 & 0 \\ 0 & 0 \end{pmatrix}$, $B = \begin{pmatrix} 0 & 0 \\ 0 & 1 \end{pmatrix} \Rightarrow \det A = (1)(0) = 0$

$$\det B = (0)(1) = 0$$

$$\det(A+B) = \det \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} = (1)(1) = 1 \neq 0$$

Example:

Let A, B, C be $n \times n$ matrices such that:

$$\det A = 3, \quad \det B = -2, \quad \det C = 4.$$

Compute $\det(A^2 B^T C^{-1} B^2 (A^{-1})^2)$.

$$\begin{aligned} \Rightarrow \det(A^2 B^T C^{-1} B^2 (A^{-1})^2) &= \det(A^2) \det(B^T) \det(C^{-1}) \det(B^2) \det((A^{-1})^2) \\ &= \underbrace{(\det A)^2 \det B}_{\det C} \cdot \frac{1}{(\det A^{-1})^2} \end{aligned}$$

$$\det A^2 = \det(AA)$$

$$= \det A \det A$$

$$= (\det A)^2$$

$$= \frac{(\det B)^3}{\det C} (\det A)^2 \left(\frac{1}{\det A} \right)^2$$

$$= \frac{(-2)^3}{4} = -2$$

Example:

Let $A = \begin{pmatrix} x & x & 1 \\ x & 1 & x \\ 1 & x & x \end{pmatrix}$ with x a scalar.

For what values of x is A singular (i.e. $\det A = 0$)?

$$\det A = \begin{vmatrix} x & x & 1 \\ x & 1 & x \\ 1 & x & x \end{vmatrix} \xrightarrow{\substack{R_1 \leftarrow R_1 - R_3 \\ R_2 \leftarrow R_2 - R_3}} \begin{vmatrix} 0 & x(1-x) & 1-x^2 \\ 0 & 1-x^2 & x(1-x) \\ 1 & x & x \end{vmatrix} = \underbrace{(1)(-1)^{3+1}}_1 \begin{vmatrix} x(1-x) & 1-x^2 \\ 1-x^2 & x(1-x) \end{vmatrix}$$

↑
expand

$$\begin{aligned}
 \Rightarrow \det A &= x(1-x)x(1-x) - (1-x^2)(1-x^2) \\
 &= x^2(1-x)^2 - (1-x^2)^2 \\
 &= x^2(1-x)^2 - ((1-x)(1+x))^2 \\
 &= (1-x)^2 (x^2 - (1+x)^2) \\
 &= (1-x)^2 (x^2 - 1 - 2x - x^2) \\
 &= (1-x)^2 (-1-2x)
 \end{aligned}$$

$$\begin{aligned}
 \det A = 0 &\Leftrightarrow (1-x)^2 = 0 \text{ or } -1-2x = 0 \\
 &\Leftrightarrow x = 1 \text{ or } x = -\frac{1}{2}
 \end{aligned}$$

3) Cramer's rule, volume and linear transformation

Notation/Definition

For any $n \times n$ matrix A and any vector \vec{b} in \mathbb{R}^n , the matrix $A_i(\vec{b})$ is the $n \times n$ matrix obtained from A by replacing its i th column by \vec{b} .

$$A = (\vec{a}_1 \dots \vec{a}_n) \rightarrow A_i(\vec{b}) = (\vec{a}_1 \dots \underset{\substack{\uparrow \\ i\text{-th column}}}{\vec{b}} \dots \vec{a}_n)$$

Theorem (Cramer's rule)

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

$$x_i = \frac{\det A_i(\vec{b})}{\det A} \quad \text{for } i=1, \dots, n$$

Example

Solve using Cramer's rule the system:

$$A\vec{x} = \begin{pmatrix} 2 & 3 & 0 & 1 \\ 0 & 0 & 0 & 3 \\ 7 & 9 & -2 & 4 \\ 0 & 2 & 0 & 4 \end{pmatrix} \vec{x} = \begin{pmatrix} 1 \\ 0 \\ 1 \\ 0 \end{pmatrix}$$

$$\Rightarrow x_i = \frac{\det(A_i(\vec{b}))}{\det(A)} \text{ for } i=1,2,3,4 \text{ with } \vec{b} = \begin{pmatrix} 1 \\ 0 \\ 1 \\ 0 \end{pmatrix}$$

(*) Compute $\det(A)$:

$$\det(A) = \begin{vmatrix} 2 & 3 & 0 & 1 \\ 0 & 0 & 0 & 3 \\ 7 & 9 & -2 & 4 \\ 0 & 2 & 0 & 4 \end{vmatrix} = (-2)(-1)^{3+3} \begin{vmatrix} 2 & 3 & 1 \\ 0 & 0 & 3 \\ 0 & 2 & 4 \end{vmatrix}$$

expansion

$$= (-2)(2)(-1)^{1+1} \begin{vmatrix} 0 & 3 \\ 2 & 4 \end{vmatrix}$$

$$= -4((0)(4) - (3)(2))$$

$$= -4(-6)$$

$$\text{so } \det(A) = 24 \quad (\neq 0 \Rightarrow A \text{ invertible} \Rightarrow \text{unique } \vec{x})$$

(*) Compute $\det(A, \vec{b})$

$$\det(A, \vec{b}) = \begin{vmatrix} 1 & 3 & 0 & 1 \\ 0 & 0 & 0 & 3 \\ 1 & 9 & -2 & 4 \\ 0 & 2 & 0 & 4 \end{vmatrix} = (-2)(-1)^{3+3} \begin{vmatrix} 1 & 3 & 1 \\ 0 & 0 & 3 \\ 0 & 2 & 4 \end{vmatrix}$$

$$= (-2)(1)(-1)^{1+1} \begin{vmatrix} 0 & 3 \\ 2 & 4 \end{vmatrix} = (-2)(-6) = 12$$

$$\Rightarrow x_1 = \frac{\det A, (\vec{b}')} {\det A} = \frac{12}{24} = \frac{1}{2} \checkmark$$

(*) Compute $\det(A_2(\vec{b}'))$

$$\det(A_2(\vec{b}')) = \begin{vmatrix} 2 & 1 & 0 & 1 \\ 0 & 0 & 0 & 3 \\ 7 & 1 & -2 & 4 \\ 0 & 0 & 0 & 4 \end{vmatrix} = 3(-1)^{2+4} \begin{vmatrix} 2 & 1 & 0 \\ 7 & 1 & -2 \\ 0 & 0 & 0 \end{vmatrix} = 0 \checkmark$$

$$\Rightarrow x_2 = \frac{\det A_2(\vec{b}')} {\det A} = 0 \checkmark$$

(*) Compute $\det A_3(\vec{b}')$

$$\begin{aligned} \det(A_3(\vec{b}')) &= \begin{vmatrix} 2 & 3 & 1 & 1 \\ 0 & 0 & 0 & 3 \\ 7 & 9 & 1 & 4 \\ 0 & 2 & 0 & 4 \end{vmatrix} = (3)(-1)^{2+4} \begin{vmatrix} 2 & 3 & 1 \\ 7 & 9 & 1 \\ 0 & 2 & 0 \end{vmatrix} \\ &= (3)(2)(-1)^{3+2} \begin{vmatrix} 2 & 1 \\ 7 & 1 \end{vmatrix} \\ &= (-6)(2-7) \\ &= (-6)(-5) \\ &= 30 \checkmark \end{aligned}$$

$$\Rightarrow x_3 = \frac{\det A_3(\vec{b}')} {\det A} = \frac{30}{24} = \frac{15}{12} = \frac{5}{4} \checkmark$$

⊛ Compute $\det A_4(\vec{b})$

$$\det A_4(\vec{b}) = \begin{vmatrix} 2 & 3 & 0 & 1 \\ 0 & 0 & 0 & 0 \\ 7 & 9 & -2 & 1 \\ 0 & 2 & 0 & 0 \end{vmatrix} = 0 //$$

$$\Rightarrow x_4 = \frac{\det A_4(\vec{b})}{\det A} = \frac{0}{24} = 0 //$$

Conclusion: $\vec{x} = \begin{pmatrix} \frac{1}{2} \\ 0 \\ \frac{5}{4} \\ 0 \end{pmatrix}$ is the unique solution of the above system

Formula for A^{-1} using determinant

Let A be a $n \times n$ invertible matrix.

Let $B = (\vec{b}_1 \dots \vec{b}_n)$ be the inverse of A ($B = A^{-1}$).

$$\Rightarrow AB = (A\vec{b}_1 \dots A\vec{b}_n) = I_n = (\vec{e}_1 \dots \vec{e}_n)$$

Thus $A\vec{b}_j = \vec{e}_j$ for $j = 1, 2, \dots, n$

Using Cramer's rule, we obtain that:

$$i\text{-th entry of } \vec{b}_j = \frac{\det A_i(\vec{e}_j)}{\det A}$$

Notice that $A_i(\vec{e}_j) = \begin{vmatrix} a_{11} & a_{12} & \boxed{0} & \dots & a_{1n} \\ \vdots & \vdots & \vdots & & \vdots \\ a_{j1} & a_{j2} & \boxed{1} & \dots & a_{jn} \\ \vdots & \vdots & \vdots & & \vdots \\ a_{n1} & a_{n2} & \boxed{0} & \dots & a_{nn} \end{vmatrix}$

\downarrow i -th column
 $\leftarrow j$ -th row

\Rightarrow To compute $\det A_i(\vec{e}_j)$, we can do a cofactor expansion along column i . It reads:

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

$$= (-1)^{i+j} \det A_{ji}$$

$$= C_{ji} \quad (j-i \text{ cofactor})$$

$$\Rightarrow \underline{(i,j) \text{ entry of } A^{-1}} = i\text{-th entry of } \vec{b}_i = \frac{C_{ji}}{\det A}$$

 index order swap

Definition:

Let A be a $n \times n$ matrix. The cofactor matrix C of A is the $n \times n$ matrix whose (i,j) entry is the (i,j) cofactor of A , i.e.,

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

The adjugate of A , denoted by $\text{adj}(A)$, is defined as $\text{adj}(A) = C^T$

Theorem (inverse formula)

Let A be an invertible $n \times n$ matrix. Then,

$$A^{-1} = \frac{1}{\det A} \text{adj}(A) \quad \left(= \frac{1}{\det A} C^T \right)$$

Example:

Find A^{-1} using the inverse formula.

$$A = \begin{pmatrix} 3 & 0 & 0 \\ -1 & 1 & 0 \\ -2 & 3 & 2 \end{pmatrix}$$

△ $A^{-1} = (\det A)^{-1} \operatorname{adj}(A) \rightarrow$ need to compute $\det A$ and $\operatorname{adj}(A)$.

⊛ Compute $\det(A)$

$$\det(A) = \begin{vmatrix} 3 & 0 & 0 \\ -1 & 1 & 0 \\ -2 & 3 & 2 \end{vmatrix} = 3(-1)^{1+1} \begin{vmatrix} 1 & 0 \\ 3 & 2 \end{vmatrix} = (3)(1)(2) = 6$$

△ triangular $\rightarrow \det = (1)(2)$

⊛ Compute $\operatorname{adj}(A) = C^T \rightarrow$ need C_{11}, \dots, C_{33}

$$C_{11} = (-1)^{1+1} \begin{vmatrix} 1 & 0 \\ 3 & 2 \end{vmatrix} = 2$$

$$C_{12} = (-1)^{1+2} \begin{vmatrix} -1 & 0 \\ -2 & 2 \end{vmatrix} = (-1)(-1)(2) = 2$$

$$C_{13} = (-1)^{1+3} \begin{vmatrix} -1 & 1 \\ -2 & 3 \end{vmatrix} = ((-1)(3) - (1)(-2)) = -3 + 2 = -1$$

$$C_{21} = (-1)^{2+1} \begin{vmatrix} 0 & 0 \\ 3 & 2 \end{vmatrix} = 0$$

$$C_{22} = (-1)^{2+2} \begin{vmatrix} 3 & 0 \\ -2 & 2 \end{vmatrix} = (1)(3)(2) = 6$$

$$C_{23} = (-1)^{2+3} \begin{vmatrix} 3 & 0 \\ -2 & 3 \end{vmatrix} = -9$$

$$C_{31} = (-1)^{3+1} \begin{vmatrix} 0 & 0 \\ 1 & 0 \end{vmatrix} = 0$$

$$C_{32} = (-1)^{3+2} \begin{vmatrix} 3 & 0 \\ -1 & 0 \end{vmatrix} = 0$$

$$C_{33} = (-1)^{3+3} \begin{vmatrix} 3 & 0 \\ -1 & 1 \end{vmatrix} = 3$$

$$\Rightarrow C = \begin{pmatrix} 2 & 2 & -1 \\ 0 & 6 & -9 \\ 0 & 0 & 3 \end{pmatrix} \Rightarrow \text{Adj}(A) = C^T = \begin{pmatrix} 2 & 0 & 0 \\ 2 & 6 & 0 \\ -1 & -9 & 3 \end{pmatrix}$$

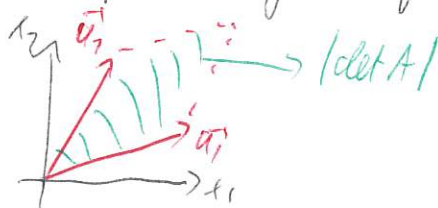
$$\text{Conclusion: } A^{-1} = \frac{1}{\det(A)} \text{Adj}(A) = \begin{pmatrix} \frac{1}{3} & 0 & 0 \\ \frac{1}{3} & 1 & 0 \\ -\frac{1}{6} & -\frac{3}{2} & \frac{1}{3} \end{pmatrix}$$

⚠ do not forget to do transpose of C at the end to get $\text{Adj}(A)$.

Area and Volume

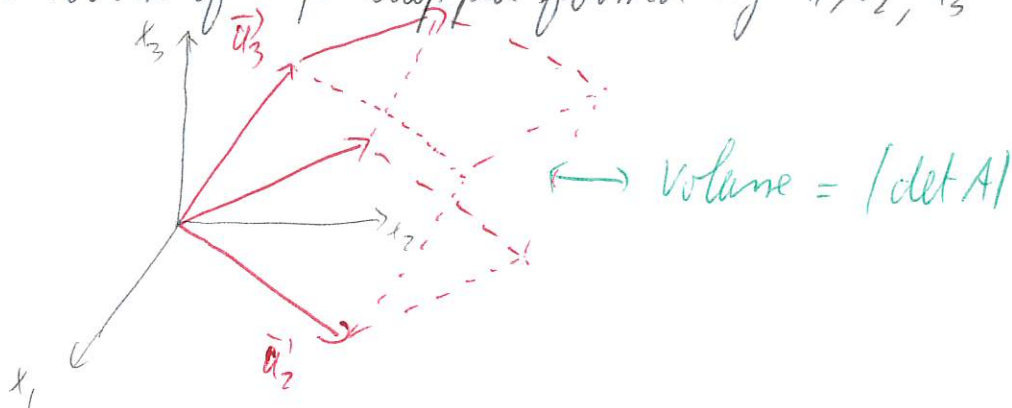
Theorem: Let $A = (\vec{a}_1 \vec{a}_2)$ be a 2×2 matrix.

The area of the parallelogram formed by \vec{a}_1, \vec{a}_2 equals $|\det A|$



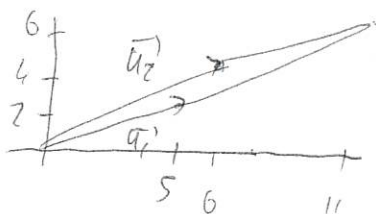
Theorem: Let $A = (\vec{a}_1 \vec{a}_2 \vec{a}_3)$ be a 3×3 matrix.

The volume of the parallelepiped formed by $\vec{a}_1, \vec{a}_2, \vec{a}_3$ equals $|\det A|$



absolute value

Example: Find the area of the parallelogram with vertices at points $(0,0)$, $(5,2)$, $(6,4)$, $(11,6)$



$$\Rightarrow \vec{a}_1 = \begin{pmatrix} 5 \\ 2 \end{pmatrix}, \quad \vec{a}_2 = \begin{pmatrix} 6 \\ 4 \end{pmatrix}$$

$$\Rightarrow \text{area} = \det(\vec{a}_1 \vec{a}_2) = \det \begin{pmatrix} 5 & 6 \\ 2 & 4 \end{pmatrix} = (5)(4) - (6)(2) = 20 - 12$$

$$= 8 //$$