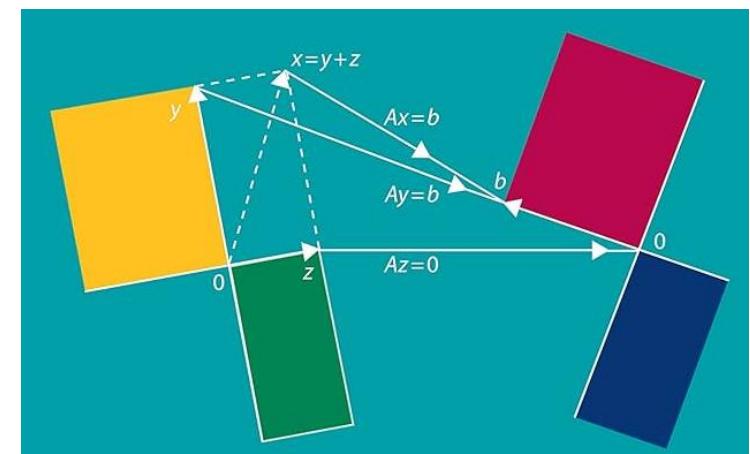


Transpose and Determinants of a Matrix

(Linear Algebra)

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Transpose of a Matrix

$$\begin{pmatrix} 1 & 2 \\ 3 & 4 \\ 5 & 6 \end{pmatrix} \text{ then the transpose of this matrix is } \begin{pmatrix} 1 & 3 & 5 \\ 2 & 4 & 6 \end{pmatrix}$$

A column vector such as $\mathbf{x} = \begin{pmatrix} x_1 \\ \vdots \\ x_n \end{pmatrix}$ can be written as the transpose of a row vector, that

is $\mathbf{x} = (x_1 \ \dots \ x_n)^T$. This approach of writing a column vector \mathbf{x} as the transpose of a row vector saves space. In this case, column vector \mathbf{x} takes up n lines while $\mathbf{x} = (x_1 \ \dots \ x_n)^T$ can be written on a single line.

Properties of Transpose Matrix

Let A and B be matrices of appropriate size so that the operations below can be carried out. We have the following properties (k is a scalar):

$$(a) (A^T)^T = A$$

$$(c) (A + B)^T = A^T + B^T$$

$$(b) (kA)^T = kA^T$$

$$(d) (AB)^T = B^T A^T$$

Proof

$$\begin{aligned}(A + B)^T &= \left[\begin{pmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{m1} & a_{m2} & \cdots & a_{mn} \end{pmatrix} + \begin{pmatrix} b_{11} & b_{12} & \cdots & b_{1n} \\ b_{21} & b_{22} & \cdots & b_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ b_{m1} & b_{m2} & \cdots & b_{mn} \end{pmatrix} \right]^T \\ &= \begin{pmatrix} a_{11} + b_{11} & a_{12} + b_{12} & \cdots & a_{1n} + b_{1n} \\ a_{21} + b_{21} & a_{22} + b_{22} & \cdots & a_{2n} + b_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{m1} + b_{m1} & a_{m2} + b_{m2} & \cdots & a_{mn} + b_{mn} \end{pmatrix}^T \quad \left[\text{adding the corresponding entries} \right] \\ &= \begin{pmatrix} a_{11} + b_{11} & a_{21} + b_{21} & \cdots & a_{m1} + b_{m1} \\ a_{12} + b_{12} & a_{22} + b_{22} & \cdots & a_{m2} + b_{m2} \\ \vdots & \vdots & \ddots & \vdots \\ a_{1n} + b_{1n} & a_{2n} + b_{2n} & \cdots & a_{mn} + b_{mn} \end{pmatrix} \quad \left[\text{taking the transpose, that is interchanging rows and columns} \right] \\ &= \underbrace{\begin{pmatrix} a_{11} & a_{21} & \cdots & a_{m1} \\ a_{12} & a_{22} & \cdots & a_{m2} \\ \vdots & \vdots & \ddots & \vdots \\ a_{1n} & a_{2n} & \cdots & a_{mn} \end{pmatrix}}_{=A^T} + \underbrace{\begin{pmatrix} b_{11} & b_{21} & \cdots & b_{m1} \\ b_{12} & b_{22} & \cdots & b_{m2} \\ \vdots & \vdots & \ddots & \vdots \\ b_{1n} & b_{2n} & \cdots & b_{mn} \end{pmatrix}}_{=B^T} = A^T + B^T\end{aligned}$$

Let \mathbf{A} be an invertible (non-singular) matrix then the transpose of the matrix, \mathbf{A}^T , is also invertible and $(\mathbf{A}^T)^{-1} = (\mathbf{A}^{-1})^T$.

- For an invertible matrix, you can change the order of the inverse and transpose.

$$(\mathbf{A}^{-1})^T \mathbf{A}^T = \mathbf{I} \text{ and } \mathbf{A}^T (\mathbf{A}^{-1})^T = \mathbf{I}$$

Examining the first of these $(\mathbf{A}^{-1})^T \mathbf{A}^T$ we have

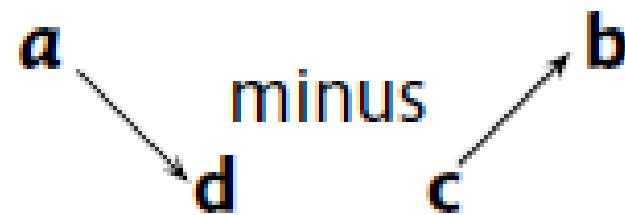
$$\begin{aligned} (\mathbf{A}^{-1})^T \mathbf{A}^T &= (\mathbf{A}\mathbf{A}^{-1})^T && [\text{using Theorem } \mathbf{Y}^T \mathbf{X}^T = (\mathbf{XY})^T] \\ &= \mathbf{I}^T && [\text{remember } \mathbf{AA}^{-1} = \mathbf{I}] \\ &= \mathbf{I} && [\text{remember } \mathbf{I}^T = \mathbf{I} \text{ because } \mathbf{I} \text{ is the identity}] \end{aligned}$$

Determinant

- The *determinant* is a number associated with a square matrix
- Determinant of a square matrix is a number.
- Can use this value to establish whether the *matrix has an inverse or not*, as well as *finding whether the linear system has a unique solution*
- The determinant is notated as $\det(A)$ or $|A|$

Determinant of a 2 by 2 Matrix

$$\det \begin{pmatrix} a & b \\ c & d \end{pmatrix} = \begin{vmatrix} a & b \\ c & d \end{vmatrix} = ad - bc$$



Determinant of a 2 by 2 Matrix

$$\det \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} = 1 \quad \det \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix} = -1$$

$$\det \begin{bmatrix} a & b \\ c & d \end{bmatrix} = ad - bc \quad \det \begin{bmatrix} c & d \\ a & b \end{bmatrix} = bc - ad$$

- Determinants reverse sign when two rows are exchanged (or two columns are exchanged).
- The matrix has no inverse when its determinant is zero.
- $\det A = 0$ means that the columns of A are not independent.

Determinant of a 3 by 3 Matrix

Start with the identity matrix ($\det I = 1$) and exchange two rows (then $\det = -1$). Exchanging again brings back $\det = +1$. You quickly have all six permutation matrices. Each row exchange will reverse the sign of the determinant (+1 to -1 or else -1 to +1):

$$\begin{bmatrix} 1 & & \\ & 1 & \\ & & 1 \end{bmatrix} \begin{bmatrix} 1 & 1 & \\ 1 & & \\ & 1 & \end{bmatrix} \begin{bmatrix} 1 & & \\ & 1 & \\ 1 & & \end{bmatrix} \begin{bmatrix} & 1 & 1 \\ & 1 & \\ 1 & & \end{bmatrix} \begin{bmatrix} & & 1 \\ 1 & & \\ & 1 & \end{bmatrix} \begin{bmatrix} 1 & & \\ & 1 & \\ & & 1 \end{bmatrix}$$

$\det = +1 \quad -1 \quad +1 \quad -1 \quad +1 \quad -1$

If I exchange two rows of A —say rows 1 and 2—then its determinant changes sign. This will carry over to all determinants: **Row exchange multiplies $\det A$ by -1 .**

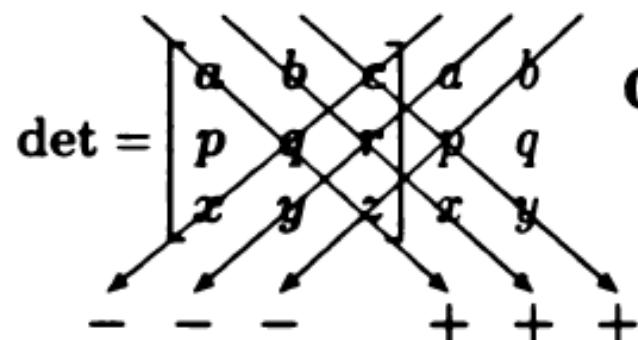
Determinant of a 3 by 3 Matrix

When you multiply a row by a number, this multiplies the determinant by that number. Suppose the three rows are $a \ b \ c$ and $p \ q \ r$ and $x \ y \ z$. Those nine numbers multiply ± 1 .

$$\begin{bmatrix} a \\ p \\ x \end{bmatrix} \begin{bmatrix} b \\ q \\ y \end{bmatrix} \begin{bmatrix} c \\ r \\ z \end{bmatrix} \begin{bmatrix} b \\ q \\ x \end{bmatrix} \begin{bmatrix} c \\ r \\ y \end{bmatrix} \begin{bmatrix} a \\ p \\ z \end{bmatrix} \begin{bmatrix} a \\ p \\ y \end{bmatrix} \begin{bmatrix} b \\ q \\ z \end{bmatrix} \begin{bmatrix} c \\ r \\ x \end{bmatrix}$$

$$\det = +aqz \quad -bpz \quad +brx \quad -cqx \quad +cpy \quad -ary$$

Finally we use the most powerful property we have. **The determinant of A is linear in each row separately.** As equation (4) will show, we can add those six determinants. To remember the plus and minus signs, I follow the arrows in this picture of the matrix.



Combine those 6 simple determinants into $\det A =$

$$+ aqz + brx + cpy - ary - bpz - cqx \quad (1)$$

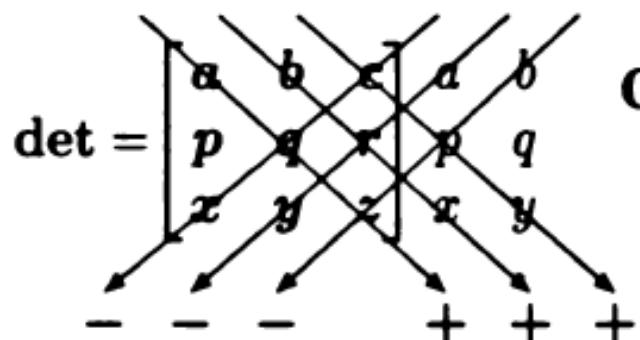
Determinant of a 3 by 3 Matrix

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$$\begin{bmatrix} a \\ p \\ x \end{bmatrix} \begin{bmatrix} b \\ q \\ y \end{bmatrix} \begin{bmatrix} c \\ r \\ z \end{bmatrix} \begin{bmatrix} b \\ q \\ x \end{bmatrix} \begin{bmatrix} c \\ r \\ y \end{bmatrix} \begin{bmatrix} a \\ p \\ z \end{bmatrix} \begin{bmatrix} a \\ p \\ y \end{bmatrix} \begin{bmatrix} b \\ q \\ z \end{bmatrix} \begin{bmatrix} c \\ r \\ x \end{bmatrix}$$

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Determinant of a 3 by 3 Matrix

$$A_1 = [2]$$

$$A_2 = \begin{bmatrix} 2 & -1 \\ -1 & 2 \end{bmatrix}$$

$$A_3 = \begin{bmatrix} 2 & -1 & 0 \\ -1 & 2 & -1 \\ 0 & -1 & 2 \end{bmatrix}$$

$$\det A_1 = 2$$

$$\det A_2 = 4 - 1 = 3$$

$$\det A_3 = 8 - 2 - 2 = 4$$

Determinant of a 3 by 3 Matrix

Minors

$$\mathbf{A} = \begin{pmatrix} a & b & c \\ d & e & f \\ g & h & i \end{pmatrix}$$

The *determinant* of the *remaining matrix after deleting the row and column* of an entry is called the **minor** of that entry.

Determinant of a 3 by 3 Matrix

Minor of entry a

$$\det \begin{pmatrix} e & f \\ h & i \end{pmatrix}$$

Minor of entry b

$$\det \begin{pmatrix} d & f \\ g & i \end{pmatrix}$$

Determinant of a 3 by 3 Matrix

Consider a square matrix A . Let a_{ij} be the entry in the i th row and j th column of matrix A . The **minor** M_{ij} of entry a_{ij} is the *determinant* of the remaining matrix after *deleting* the entries in the i th row and j th column.

$$M_{ij} = \det \left(\begin{array}{ccc|c} a_{11} & \cdots & a_{1n} & \\ \vdots & & a_{ij} & \vdots \\ \hline a_{n1} & \cdots & a_{nn} & \end{array} \right)$$

ith row

jth column

Determinant of a 3 by 3 Matrix

Cofactor: Consider a square matrix A . Let a_{ij} be the entry in the i^{th} row and j^{th} column of matrix A . The cofactor c_{ij} of the entry a_{ij} is defined as

$$C_{ij} = (-1)^{i+j} M_{ij}$$

where M_{ij} is the minor of entry a_{ij} .

$$\begin{pmatrix} + & - & + & \cdots \\ - & + & - & \cdots \\ + & - & + & \cdots \\ \vdots & \vdots & \vdots & \vdots \end{pmatrix}$$

Question

Determine the cofactor of 5 in $\begin{pmatrix} 3 & 5 & 7 \\ -1 & 2 & 3 \\ -4 & 4 & -9 \end{pmatrix}$

$$\mathbf{A} = \begin{pmatrix} a & b & c \\ d & e & f \\ g & h & i \end{pmatrix} \quad \left[\text{remember that place signs are } \begin{pmatrix} + & - & + \\ - & + & - \\ + & - & + \end{pmatrix} \right]$$

$$\det(\mathbf{A}) = a \text{ (cofactor of } a) + b \text{ (cofactor of } b) + c \text{ (cofactor of } c)$$

$$\det(\mathbf{A}) = a \left[\det \begin{pmatrix} e & f \\ h & i \end{pmatrix} \right] - b \left[\det \begin{pmatrix} d & f \\ g & i \end{pmatrix} \right] + c \left[\det \begin{pmatrix} d & e \\ g & h \end{pmatrix} \right]$$

$$\mathbf{A} = \begin{pmatrix} a & b & c \\ d & e & f \\ g & h & i \end{pmatrix} \quad \left[\text{remember that place signs are } \begin{pmatrix} + & - & + \\ - & + & - \\ + & - & + \end{pmatrix} \right]$$

Middle Row

$$\det(\mathbf{A}) = d \text{ (cofactor of } d) + e \text{ (cofactor of } e) + f \text{ (cofactor of } f)$$

Bottom Row

$$\det(\mathbf{A}) = g \text{ (cofactor of } g) + h \text{ (cofactor of } h) + i \text{ (cofactor of } i)$$

$$\mathbf{A} = \begin{pmatrix} a & b & c \\ d & e & f \\ g & h & i \end{pmatrix} \quad \left[\text{remember that place signs are } \begin{pmatrix} + & - & + \\ - & + & - \\ + & - & + \end{pmatrix} \right]$$

We can also expand along any of the columns to find the determinant of \mathbf{A} .
The formula for expanding along the first column is

$$\det(\mathbf{A}) = a \text{ (cofactor of } a) + d \text{ (cofactor of } d) + g \text{ (cofactor of } g)$$

If any of the rows or columns contain zeros then we choose to expand along that row or column because it simplifies the arithmetic.

Question

Compute the determinant of

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

Question

Let $T : \mathbb{R}^3 \rightarrow \mathbb{R}^3$ be defined by $T(\mathbf{x}) = \mathbf{Ax}$ where $\mathbf{A} = \begin{pmatrix} -1 & 5 & -2 \\ -6 & 6 & 0 \\ 3 & -7 & 1 \end{pmatrix}$. Find $\det(\mathbf{A})$.

Finding inverse of a Matrix

$$\det(\mathbf{A}) = a_{i1}C_{i1} + a_{i2}C_{i2} + \cdots + a_{in}C_{in} = \sum_{k=1}^n a_{ik}C_{ik}$$

Cofactor Matrix

Cofactor Matrix

Let \mathbf{C} be the new matrix consisting of the cofactors of the general matrix \mathbf{A} . If

$$\mathbf{A} = \begin{pmatrix} a & b & c \\ d & e & f \\ g & h & i \end{pmatrix} \quad \text{then} \quad \mathbf{C} = \begin{pmatrix} A & B & C \\ D & E & F \\ G & H & I \end{pmatrix}$$

where A is the cofactor of entry a , B is the cofactor of entry b , C is the cofactor of entry c ... The matrix \mathbf{C} is called the **cofactor matrix** and it is used in finding the *inverse* of \mathbf{A} . Note that bold \mathbf{C} represents the cofactor matrix and plain C is the cofactor of the entry c .

Question

Find the cofactor matrix \mathbf{C} of

$$\mathbf{A} = \begin{pmatrix} 1 & -1 & 5 \\ 3 & 9 & 7 \\ -2 & 1 & 0 \end{pmatrix}$$

Adjoint

- We use the cofactor matrix to find the inverse of an invertible matrix. The final term we need to define is ‘adjoint’.

- Definition:

Let \mathbf{A} be a square matrix then the matrix consisting of the cofactors of each entry in \mathbf{A} is called the cofactor matrix and is normally denoted by \mathbf{C} . The *transpose* of this cofactor matrix is called the **adjoint** of \mathbf{A} and is denoted by $adj(\mathbf{A})$. That is

$$adj(\mathbf{A}) = \mathbf{C}^T$$

Inverse of a matrix

- Theorem:

If $\det(\mathbf{A}) \neq 0$ (not zero) then

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

Inverse matrix formula

$$\mathbf{A}^{-1} = \mathbf{C}^T / \det \mathbf{A}$$

Question

Find the cofactor matrices \mathbf{C} and \mathbf{C}^T of $\mathbf{A} = \begin{pmatrix} 1 & 0 & 5 \\ -2 & 3 & 7 \\ 6 & -1 & 0 \end{pmatrix}$

Also determine \mathbf{A}^{-1} .