

Determinants

Elif Tan

Ankara University

DETERMINANTS

Definition (Permutation)

Let $S = \{1, 2, \dots, n\}$ be a set of integers, arranged in ascending order. A rearrangement $j_1 j_2 \dots j_n$ of the elements of S is called a **permutation** of S . A permutation $j_1 j_2 \dots j_n$ is said to have an **inversion** if a larger integer, j_r , precedes a smaller one, j_s .

The set of all permutations of $S =: S_n$, and the number permutations of $S_n = n!$. If the total number of inversions is even(odd), the permutation is called even(odd) permutation.

$$S_1 = \{1\}$$

$$S_2 = \left\{ \underbrace{12}_{\text{no inv}}, \underbrace{21}_{1\text{-inv}} \right\}$$

$$S_3 = \left\{ \underbrace{123}_{\text{no inv}}, \underbrace{132}_{1\text{-inv}}, \underbrace{213}_{1\text{-inv}}, \underbrace{231}_{2\text{-inv}}, \underbrace{312}_{2\text{-inv}}, \underbrace{321}_{3\text{-inv}} \right\}$$

Definition (Determinant)

Let $A = [a_{ij}]$ be an $n \times n$ matrix. The determinant function is defined by

$$\det(A) = \sum_{j_1 j_2 \dots j_n \in S_n} (\pm) a_{1j_1} a_{2j_2} \dots a_{nj_n}.$$

(If the permutation $j_1 j_2 \dots j_n$ is even, then the sign is taken $+$, otherwise $-$)

Examples:

1. $A = [a_{11}] \Rightarrow |A| = a_{11}.$

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

$$|A| = \sum_{j_1 j_2 \in S_2 = \{12, 21\}} (\pm) a_{1j_1} a_{2j_2} = a_{11} a_{22} - a_{12} a_{21}.$$

3.

$$\begin{aligned} A &= \begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{bmatrix} \Rightarrow |A| \\ &= \sum_{j_1 j_2 j_3 \in S_3 = \{123, 231, 312, 132, 213, 321\}} (\pm) a_{1j_1} a_{2j_2} a_{3j_3} \\ &= a_{11} a_{22} a_{33} + a_{12} a_{23} a_{31} + a_{13} a_{21} a_{32} \\ &\quad - a_{11} a_{23} a_{32} - a_{12} a_{21} a_{33} - a_{13} a_{22} a_{31}. \end{aligned}$$

Properties of determinants

Theorem: Let A be an $n \times n$ matrix.

- ① $\det(A_{r_i \leftrightarrow r_j}) = -\det(A)$
- ② $\det(A_{kr_i \rightarrow r_i}) = k \det(A)$
- ③ $\det(A_{kr_i + r_j \rightarrow r_j}) = \det(A)$
- ④ $\det(A) = \det(A^T)$
- ⑤ If two rows(columns) of A are equal $\Rightarrow \det(A) = 0$
- ⑥ If A consists a zero row(column) $\Rightarrow \det(A) = 0$
- ⑦ If A is upper(lower) triangular matrix $\Rightarrow \det(A) = a_{11}a_{22}\dots a_{nn}$
- ⑧ $\det(I_n) = 1$
- ⑨ $\det(AB) = \det(A) \det(B)$
- ⑩ $\det(kA) = k^n \det(A), k \in \mathbb{R}.$

Remark: By using (1),(2),(3), we transform a matrix A to the triangular form, then we computed the determinant by using (7). This method is called as computation of determinant via reduction to triangular form.

Properties of determinants

Theorem

If A is an $n \times n$ nonsingular matrix $\Leftrightarrow \det(A) \neq 0$.

Corollary

- ① $Ax = b$ has a unique solution $\Leftrightarrow \det(A) \neq 0$.
- ② $Ax = 0$ has a nontrivial solution $\Leftrightarrow \det(A) = 0$.
- ③ If A is $n \times n$ nonsingular matrix $\Leftrightarrow \det(A^{-1}) = \frac{1}{\det(A)}$.
 $(\det(I_n) = \det(AA^{-1}) = \det(A) \det(A^{-1}) = 1$
 $\Rightarrow \det(A^{-1}) = \frac{1}{\det(A)}).$

Properties of determinants

Examples:

$$1. \begin{vmatrix} 4 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 3 \end{vmatrix} = 4 \cdot 2 \cdot 3 = 24$$

$$2. \begin{vmatrix} 4 & 1 & 3 \\ 2 & 3 & 0 \\ 1 & 3 & 2 \end{vmatrix} \xrightarrow{r_1 \leftrightarrow r_3} - \begin{vmatrix} 1 & 3 & 2 \\ 2 & 3 & 0 \\ 4 & 1 & 3 \end{vmatrix} \xrightarrow{\begin{matrix} -2r_1 + r_2 \rightarrow r_2 \\ -4r_1 + r_3 \rightarrow r_3 \end{matrix}} - \begin{vmatrix} 1 & 3 & 2 \\ 0 & -3 & -4 \\ 0 & -11 & -5 \end{vmatrix}$$

$$\xrightarrow{-\frac{1}{3}r_2 \rightarrow r_2} (-1)(-3) \begin{vmatrix} 1 & 3 & 2 \\ 0 & 1 & \frac{4}{3} \\ 0 & -11 & -5 \end{vmatrix} \xrightarrow{11r_2 + r_3 \rightarrow r_3} 3 \begin{vmatrix} 1 & 3 & 2 \\ 0 & 1 & \frac{4}{3} \\ 0 & 0 & \frac{29}{3} \end{vmatrix} = 29.$$

Properties of determinants

3. If $\begin{vmatrix} a_1 & a_2 & a_3 \\ b_1 & b_2 & b_3 \\ c_1 & c_2 & c_3 \end{vmatrix} = 4 \Rightarrow \text{compute } \begin{vmatrix} a_1 & a_2 & 4a_3 - 2a_2 \\ b_1 & b_2 & 4b_3 - 2b_2 \\ \frac{1}{2}c_1 & \frac{1}{2}c_2 & 2c_3 - c_2 \end{vmatrix}.$

$$\begin{vmatrix} a_1 & a_2 & 4a_3 - 2a_2 \\ b_1 & b_2 & 4b_3 - 2b_2 \\ \frac{1}{2}c_1 & \frac{1}{2}c_2 & 2c_3 - c_2 \end{vmatrix} \xrightarrow[=]{2r_3 \rightarrow r_3 \quad \frac{1}{2}} \begin{vmatrix} a_1 & a_2 & 4a_3 - 2a_2 \\ b_1 & b_2 & 4b_3 - 2b_2 \\ c_1 & c_2 & 4c_3 - 2c_2 \end{vmatrix}$$

$$\xrightarrow[=]{2c_2 + c_3 \rightarrow c_3 \quad \frac{1}{2}} \begin{vmatrix} a_1 & a_2 & 4a_3 \\ b_1 & b_2 & 4b_3 \\ c_1 & c_2 & 4c_3 \end{vmatrix} \xrightarrow[=]{\frac{1}{4}c_3 \rightarrow c_3} (4) \left(\frac{1}{2}\right) \begin{vmatrix} a_1 & a_2 & a_3 \\ b_1 & b_2 & b_3 \\ c_1 & c_2 & c_3 \end{vmatrix} = 4 \cdot \frac{1}{2} \cdot 4 = 8.$$

Remark: We can use elementary row and column operations simultaneously.

Properties of determinants

4. If $\begin{vmatrix} a_1 & a_2 & a_3 \\ b_1 & b_2 & b_3 \\ c_1 & c_2 & c_3 \end{vmatrix} = 3 \Rightarrow$ compute

$$\begin{vmatrix} a_1 + 2b_1 - 3c_1 & a_2 + 2b_2 - 3c_2 & a_3 + 2b_3 - 3c_3 \\ b_1 & b_2 & b_3 \\ c_1 & c_2 & c_3 \end{vmatrix} .(\text{Hw})$$

5. $\begin{vmatrix} 1 & a & a^2 \\ 1 & b & b^2 \\ 1 & c & c^2 \end{vmatrix} = (b-a)(c-a)(c-b) .(\text{Hw})$ Here a, b, c are distinct,

nonzero numbers. This determinant is called the Vandermonde determinant.

For $n \times n$ matrix A , the followings are equivalent:

- ① A is nonsingular, that is, A^{-1} exists.
- ② A is row equivalent to I_n .
- ③ The linear system $Ax = b$ has a unique solution.
- ④ The homogenous linear system $Ax = 0$ has only zero (trivial) solution.
- ⑤ A is a product of elementary matrices.
- ⑥ $\det(A) \neq 0$.

Cofactor Expansion

Now we show another method to evaluate the determinant of an $n \times n$ matrix A .

Definition (Minor-Cofactor)

Let $A = [a_{ij}]$ be an $n \times n$ matrix. The **minor** of a_{ij} is defined as $\det(M_{ij})$, where M_{ij} is $(n-1) \times (n-1)$ submatrix of A obtained by deleting the i -th row and j -th column of A . The **cofactor** of a_{ij} is defined as $A_{ij} = (-1)^{i+j} \det(M_{ij})$.

Example: $A = \begin{vmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{vmatrix} \Rightarrow \det(M_{12}) = \begin{vmatrix} 4 & 6 \\ 7 & 9 \end{vmatrix} = -6,$

$$A_{12} = (-1)^{1+2} \det(M_{12}) = 6.$$

Theorem

Let $A = [a_{ij}]$ be an $n \times n$ matrix. Then

$$\det(A) = \sum_{j=1}^n a_{ij} A_{ij} \text{ (expansion of } \det(A) \text{ along the } i\text{-th row)}$$

$$\det(A) = \sum_{i=1}^n a_{ij} A_{ij} \text{ (expansion of } \det(A) \text{ along the } j\text{-th column)}$$

Remark: It is useful to expand along the row (column) which has more zero.

Cofactor Expansion

Example: Let $A = \begin{bmatrix} 1 & 2 & 3 \\ 2 & 1 & -3 \\ 1 & -1 & 1 \end{bmatrix}$. If we expand $\det(A)$ along the 1st row, we get

$$\begin{aligned}\det(A) &= a_{11}A_{11} + a_{12}A_{12} + a_{13}A_{13} \\ &= 1(-1)^{1+1} \begin{vmatrix} 1 & -3 \\ -1 & 1 \end{vmatrix} + 2(-1)^{1+2} \begin{vmatrix} 2 & -3 \\ 1 & 1 \end{vmatrix} \\ &\quad + 3(-1)^{1+3} \begin{vmatrix} 2 & 1 \\ 1 & -1 \end{vmatrix} \\ &= -21.\end{aligned}$$

Cofactor Expansion

Example:

$$\begin{aligned} A &= \begin{vmatrix} 1 & 1 & 3 & 4 \\ 5 & 3 & 6 & -2 \\ 2 & 0 & 0 & -2 \\ 2 & 0 & -2 & 1 \end{vmatrix} \xrightarrow{c_1 + c_4 \rightarrow c_4} \begin{vmatrix} 1 & 1 & 3 & 5 \\ 5 & 3 & 6 & 3 \\ 2 & 0 & 0 & 0 \\ 2 & 0 & -2 & 3 \end{vmatrix} \\ &= (-1)^{3+1} (2) \begin{vmatrix} 1 & 3 & 5 \\ 3 & 6 & 3 \\ 0 & -2 & 3 \end{vmatrix} \xrightarrow{\frac{1}{3} r_2 \rightarrow r_2} (2) (3) \begin{vmatrix} 1 & 3 & 5 \\ 1 & 2 & 1 \\ 0 & -2 & 3 \end{vmatrix} \\ &= (-r_1 + r_2 \rightarrow r_2) 6 \begin{vmatrix} 1 & 3 & 5 \\ 0 & -1 & -4 \\ 0 & -2 & 3 \end{vmatrix} = (-1)^{1+1} 6 \begin{vmatrix} -1 & -4 \\ -2 & 3 \end{vmatrix} = -66. \end{aligned}$$

Applications of determinants: Finding inverse of a matrix

Definition (Adjoint)

Let $A = [a_{ij}]$ be an $n \times n$ matrix. The **adjoint** of A is defined as

$$\text{adj}(A) = \begin{bmatrix} A_{11} & A_{21} & \cdots & A_{n1} \\ A_{12} & A_{22} & \cdots & A_{n2} \\ \vdots & \vdots & & \vdots \\ A_{1n} & A_{2n} & \cdots & A_{nn} \end{bmatrix}$$

where A_{ji} is the cofactor of a_{ji} .

Theorem: Let $A = [a_{ij}]_{n \times n}$. If $\det(A) \neq 0$, then $A^{-1} = \frac{1}{\det(A)} \text{adj}(A)$.

Proof: Since $A \text{adj}(A) = \det(A) I_n$, we have

$$\begin{aligned} \frac{1}{\det(A)} (A \text{adj}(A)) &= \frac{1}{\det(A)} (\det(A) I_n) \Rightarrow A \left(\frac{1}{\det(A)} \text{adj}(A) \right) = I_n \Rightarrow \\ A^{-1} &= \frac{1}{\det(A)} \text{adj}(A). \end{aligned}$$

Remark: If A is nonsingular, then $(\text{adj}(A))^{-1} = \frac{1}{\det(A)} A$.

Applications of determinants: Finding inverse of a matrix

Example

Consider the matrix $A = \begin{bmatrix} 1 & 2 & 3 \\ 2 & 1 & -3 \\ 1 & -1 & 1 \end{bmatrix}$. Find A^{-1} , if it exists.

Solution: Since $\det(A) = -21 \neq 0$, the matrix A has an inverse.

If we evaluate the matrix $\text{adj}(A) = \begin{bmatrix} A_{11} & A_{21} & A_{31} \\ A_{12} & A_{22} & A_{32} \\ A_{13} & A_{23} & A_{33} \end{bmatrix}$, we get

$$A_{11} = (-1)^{1+1} \begin{vmatrix} 1 & -3 \\ -1 & 1 \end{vmatrix} = -2, \quad A_{21} = -5, \quad A_{31} = -9$$

$$A_{12} = (-1)^{1+2} \begin{vmatrix} 2 & -3 \\ 1 & 1 \end{vmatrix} = -5, \quad A_{22} = 2, \quad A_{32} = 9$$

$$A_{13} = (-1)^{1+3} \begin{vmatrix} 2 & 1 \\ 1 & -1 \end{vmatrix} = -3, \quad A_{23} = 3, \quad A_{33} = -3.$$

Applications of determinants: Finding inverse of a matrix

$$\begin{aligned} A^{-1} &= \frac{1}{\det(A)} \operatorname{adj}(A) \\ &= \frac{-1}{21} \begin{bmatrix} A_{11} & A_{21} & A_{31} \\ A_{12} & A_{22} & A_{32} \\ A_{13} & A_{23} & A_{33} \end{bmatrix} = \begin{bmatrix} \frac{2}{21} & \frac{5}{21} & \frac{9}{21} \\ \frac{5}{21} & \frac{2}{21} & -\frac{9}{21} \\ \frac{3}{21} & -\frac{3}{21} & \frac{3}{21} \end{bmatrix}. \end{aligned}$$

Homework: Let $A = \begin{bmatrix} 4 & 0 & 0 \\ 0 & -3 & 0 \\ 0 & 0 & 2 \end{bmatrix}$. Find A^{-1} (if it exists), by using $\operatorname{adj}(A)$.

Applications of determinants: Cramer's rule

Theorem

Consider the linear system of n equations in n unknowns,

$$a_{11}x_1 + a_{12}x_2 + \dots + a_{1n}x_n = b_1$$

$$a_{21}x_1 + a_{22}x_2 + \dots + a_{2n}x_n = b_2$$

$$\vdots$$

$$a_{n1}x_1 + a_{n2}x_2 + \dots + a_{nn}x_n = b_n.$$

Let A be the coefficient matrix of given linear system. If $\det(A) \neq 0$, then the linear system has a unique solution as

$$x_1 = \frac{\det(A_1)}{\det(A)}, x_2 = \frac{\det(A_2)}{\det(A)}, \dots, x_n = \frac{\det(A_n)}{\det(A)},$$

where A_i is the matrix obtained from A by replacing i -th column of A by b .

Applications of determinants: Cramer's rule

Example: Consider the linear system

$$x_1 + 2x_2 + 3x_3 = 5$$

$$2x_1 + x_2 - 3x_3 = 1$$

$$x_1 - x_2 + x_3 = 3.$$

Since $\det(A) = -21 \neq 0$, the linear system has a unique solution, and the solution can be obtained by using Cramer's rule as:

$$x_1 = \frac{\det(A_1)}{\det(A)} = \frac{\begin{vmatrix} 5 & 2 & 3 \\ 1 & 1 & -3 \\ 3 & -1 & 1 \end{vmatrix}}{-21} = 2,$$

Applications of determinants: Cramer's rule

$$x_2 = \frac{\det(A_2)}{\det(A)} = \frac{\begin{vmatrix} 1 & 5 & 3 \\ 2 & 1 & -3 \\ 1 & 3 & 1 \end{vmatrix}}{-21} = 0,$$

$$x_3 = \frac{\det(A_3)}{\det(A)} = \frac{\begin{vmatrix} 1 & 2 & 5 \\ 2 & 1 & 1 \\ 1 & -1 & 3 \end{vmatrix}}{-21} = 1.$$

Remark: The Cramer's rule can be used when we have n equations in n unknowns and the coefficient matrix A has an inverse. Otherwise we can use the Gauss-elimination or Gauss-Jordan method. We should also note that the Cramer's rule becomes computationally inefficient when n is large.

Applications of determinants: Cramer's rule

Homework: Solve the following linear system by Cramer's rule, if possible.

$$3x_1 + x_2 - 2x_3 + x_4 = -2$$

$$x_1 + x_2 + x_3 - x_4 = 2$$

$$x_1 - x_2 - x_3 - 5x_4 = 0$$

$$2x_1 + x_2 + x_4 = 1.$$

Answer: $x_1 = 1, x_2 = -1, x_3 = 2, x_4 = 0$.

Exercises

1. For what values of t , $\begin{vmatrix} t-1 & 0 & 1 \\ -2 & t & -1 \\ 0 & 0 & t+1 \end{vmatrix} = 0$.

Lets expand the determinant along the 3th row.

$$\begin{vmatrix} t-1 & 0 & 1 \\ -2 & t & -1 \\ \mathbf{0} & \mathbf{0} & \mathbf{t+1} \end{vmatrix} = 0 \Leftrightarrow (t+1) \begin{vmatrix} t-1 & 0 \\ -2 & t \end{vmatrix} = 0$$
$$\Leftrightarrow (t+1)t(t-1) = 0$$
$$\Leftrightarrow t = 0 \text{ or } t = 1 \text{ or } t = -1.$$

2. For what values of t , $\begin{vmatrix} t-1 & -1 & -2 \\ 0 & t & 2 \\ 0 & 0 & t-3 \end{vmatrix} = 0$.

Answer: $t = 0$ or $t = 1$ or $t = 3$.

Exercises

3. Determine values of t for which the homogenous linear system

$$\begin{aligned}x_1 - x_2 + 3x_3 &= 0 \\4x_1 - x_2 + 7x_3 &= 0 \\tx_1 + x_2 + x_3 &= 0\end{aligned}$$

has infinitely many solutions (nontrivial solutions).

Recall that $\det(A) \neq 0 \Leftrightarrow Ax = 0$ has unique(zero)solution.

$$\begin{aligned}\det(A) &= \begin{vmatrix} \mathbf{1} & -1 & 3 \\ \mathbf{4} & -1 & 7 \\ \mathbf{t} & 1 & 1 \end{vmatrix} \\&= 1(-1)^{1+1} \begin{vmatrix} -1 & 7 \\ 1 & 1 \end{vmatrix} + 4(-1)^{2+1} \begin{vmatrix} -1 & 3 \\ 1 & 1 \end{vmatrix} + t(-1)^{3+1} \begin{vmatrix} -1 & -1 \\ 4 & 7 \end{vmatrix} \\&= 8 - 4t\end{aligned}$$

Thus for $t = 2$, the system has infinitely many solutions.

4. Determine values of t for which the linear system

$$2x_1 - x_2 + x_3 = 1$$

$$x_1 + x_2 - tx_3 = 0$$

$$x_1 - x_2 - 4x_3 = -1$$

has a unique solution.

Answer: For $t \neq -14$, the system has a unique solution.

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