

Selected Problems Chapter 3

Linear Algebra Done Wrong, Sergei Treil, 1st Edition

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Problem Uniqueness of Determinant. Let $C \in \mathbb{R}^n$ be a column vector, i.e. $C = (c_i)_{i=1, \dots, n}$.

Show that if $D : (\mathbb{R}^n)^n \rightarrow \mathbb{R}$ satisfies

multi-linearity. linearity in each argument

anti-symmetry. switching arguments induces a sign change

normalization. $D(e_1, \dots, e_n) = 1$

then

$$D(C_1, \dots, C_n) = \sum_{\sigma \in S_n} \text{sgn}(\sigma) \prod_{k=1}^n c_{\sigma(k)k}$$

Proof. Let $D : (\mathbb{R}^n)^n \rightarrow \mathbb{R}$ be a function satisfying the three conditions. For each index j , we have $C_j = \sum_i^n c_{ij}e_i$. Repeatedly applying the multi-linear property we have

$$\begin{aligned} D(C_1, \dots, C_n) &= D\left(\sum_{i_1}^n c_{i_1 1}e_{i_1}, \dots, \sum_{i_n}^n c_{i_n n}e_{i_n}\right) \\ &= \sum_{i_1}^n c_{i_1 1} D\left(e_{i_1}, \dots, \sum_{i_n}^n c_{i_n n}e_{i_n}\right) \\ &= \dots \\ &= \sum_{i_1}^n \dots \sum_{i_n}^n \prod_{k=1}^n c_{i_k k} D(e_{i_1}, \dots, e_{i_n}) \end{aligned}$$

Simplifying the iterated sum, we have

$$= \sum_{i_1, \dots, i_n} \prod_{k=1}^n c_{i_k k} D(e_{i_1}, \dots, e_{i_n}).$$

By proposition 3.1, $D(e_{i_1}, \dots, e_{i_n}) = 0$ whenever any two of its arguments are the same. Thus, all products in the sum contain a determinant that permutes the standard basis. By anti-symmetry and normalization, we must multiply by the sign of the permutation. We have

$$= \sum_{\sigma \in S_n} \text{sgn}(\sigma) \prod_{k=1}^n c_{\sigma(k)k}.$$

□

Problem Determinant of diagonal matrix. Let A be the diagonal matrix $\text{diag}(a_{11}, \dots, a_{nn})$. Show that $\det(A) = \prod_{k=1}^n a_{kk}$.

Proof. The j th column of A is written as $A_j = a_j e_j$. We have

$$\begin{aligned} \det(A) &= \det(A_1, \dots, A_n) \\ &= \sum_{\sigma \in S_n} \text{sgn}(\sigma) \prod_{k=1}^n a_{\sigma(k)k} \end{aligned}$$

□

Assume that $\sigma \in S_n$ and $\sigma(k) \neq k$ for some k . Then $\prod_{k=1}^n a_{\sigma(k)k} = 0$ because one of its products will be 0, since it is off the diagonal of A . Thus the only valid permutation is the identity, which has a sign of 1. We have

$$= \prod_{k=1}^n a_{kk},$$

as desired.

Problem Determinant of Row Multiplication Elementary Matrix. Let $M_i(c) : \mathbb{R}^n \rightarrow \mathbb{R}^n$ be a row multiplication elementary matrix for row i defined by

$$M_i(c) = \begin{bmatrix} 1 & & & & & \\ & \ddots & & & & \\ & & 1 & & & \\ & & & c & & \\ & & & & 1 & \\ & & & & & \ddots \\ & & & & & & 1 \end{bmatrix}.$$

Show that $\det(M_i(c)) = c$.

Proof.

$$\begin{aligned} \det(M_i(c)) &= \det(e_1, \dots, c * e_i, \dots, e_n) \\ &= c * \det(e_1, \dots, e_n) \\ &= c * 1 \\ &= c \end{aligned}$$

, as desired.

□

Problem Determinant of Row Swap Elementary Matrix. Let $S_{i,j} : \mathbb{R}^n \rightarrow \mathbb{R}^n$ be the row swap elementary matrix for rows (i, j) . We define $S_{i,j}$ by its columns. For each k ,

$k \neq i$ and $k \neq j$. $C_k = e_k$.

$k = i$. $C_k = e_j$.

$k = j$. $C_k = e_i$.

Prove that $\det(S_{i,j}) = -1$.

Proof. Since each column of $S_{i,j}$ is a distinct standard basis vector, each argument in $\det(S_{i,j})$ is a distinct standard basis vector. The arguments of $\det(S_{i,j})$ are a permutation of (e_1, \dots, e_n) where the i th standard basis vector is switched with the j th standard basis vector. By anti-symmetry of the determinant,

$$\begin{aligned}\det(S_{i,j}) &= -\det(e_1, \dots, e_n) \\ &= -1.\end{aligned}$$

□

Problem Determinant of Row Addition Elementary Matrix. Let $A_{i,j} : \mathbb{R}^n \rightarrow \mathbb{R}^n$ be the row addition elementary matrix that adds c times row i to row j . We define A by an identity matrix with c in the (j, i) position.

Prove that $\det(A_{i,j}(c)) = 1$.

Proof. Taking the determinant, we have

$$\begin{aligned}\det(A_{i,j}(c)) &= \det(e_1, \dots, e_i + ce_j, \dots, e_n) \\ &= c * 0 + \det(e_1, \dots, e_j) \\ &= 1\end{aligned}$$

. The first term of the second equality holds because two arguments are e_j , which allows us to use proposition 3.1.

□

Problem Invertible Matrices and RREF. Let $A : \mathbb{R}^n \rightarrow \mathbb{R}^n$ be a matrix. Prove that A is Invertible if and only if the RREF of A is I .

Proof. For the forward direction, assume that A is invertible and the RREF is R . We have $E_n \dots E_1 A = R$. We want R to be invertible. For a contradiction, assume that R is not invertible. Since R is the multiplication of invertible matrices, from the first equation, R is invertible. This is a contradiction.

We've shown that R is invertible. We want that $R = I$. If R has a row with all zeros, R can't be invertible because $\dim(\text{rank}(R)) < n$. Thus, R has no rows with all zeros. Since R is in RREF, $R = I$.

For the backward direction, assume that R is in RREF and $R = I$. We have $E_n \dots E_1 A = I$, so by multiplying by inverses, $A = E_1^{-1} \dots E_n^{-1}$. We've shown that A is the product of invertible matrices, so A must be invertible. \square