1

Vandermonde matrix

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Abstract—This document calculates the determinant of a vandermonde matrix.

Download all python codes from

https://github.com/Zeeshan-IITH/IITH-EE5609/new/master/codes

and latex-tikz codes from

https://github.com/Zeeshan-IITH/IITH-EE5609

1 Problem

Derive an expression for the determinant of a Vandermonde matrix

$$\mathbf{V} = \begin{pmatrix} 1 & \alpha_1 & \alpha_1^2 & \cdots & \alpha_1^{n-1} \\ 1 & \alpha_2 & \alpha_2^2 & \cdots & \alpha_2^{n-1} \\ \vdots & \vdots & \vdots & \vdots \\ 1 & \alpha_n & \alpha_n^2 & \cdots & \alpha_n^{n-1} \end{pmatrix}$$
(1.0.1)

2 construction

The given matrix is of the order $n \times n$. The determinant is given as

$$\det \mathbf{V} = \det \begin{pmatrix} 1 & \alpha_1 & \alpha_1^2 & \cdots & \alpha_1^{n-1} \\ 1 & \alpha_2 & \alpha_2^2 & \cdots & \alpha_2^{n-1} \\ \vdots & \vdots & \vdots & \vdots \\ 1 & \alpha_n & \alpha_n^2 & \cdots & \alpha_n^{n-1} \end{pmatrix}$$
(2.0.1)

By doing Row operations we can reduce it to the form

$$\det \mathbf{V} = \begin{vmatrix} 1 & \alpha_1 & \alpha_1^2 & \cdots & \alpha_1^{n-1} \\ 1 & \alpha_2 & \alpha_2^2 & \cdots & \alpha_2^{n-1} \\ \vdots & \vdots & \vdots & \vdots & \vdots \\ 1 & \alpha_n & \alpha_n^2 & \cdots & \alpha_n^{n-1} \end{vmatrix} \xrightarrow[i \neq 1]{R_i = R_i - R_1} (2.0.2)$$

$$= \prod_{(1 \le i \le n)} \prod_{(i \le j \le n)} (\alpha_j - \alpha_i)$$

$$= \begin{vmatrix} 1 & \alpha_1 & \alpha_1^2 & \cdots & \alpha_n^{n-1} \\ 0 & \alpha_2 - \alpha_1 & \alpha_2^2 - \alpha_1^2 & \cdots & \alpha_2^{n-1} - \alpha_1^{n-1} \\ \vdots & \vdots & \vdots & \vdots & \vdots \\ 0 & \alpha_n - \alpha_1 & \alpha_n^2 - \alpha_1^2 & \cdots & \alpha_n^{n-1} - \alpha_1^{n-1} \end{vmatrix}$$
(2.0.3)

By doing column operations we can reduce it to the form

$$\begin{vmatrix} 1 & \alpha_{1} & \alpha_{1}^{2} & \cdots & \alpha_{1}^{n-1} \\ 0 & \alpha_{2} - \alpha_{1} & \alpha_{2}^{2} - \alpha_{1}^{2} & \cdots & \alpha_{2}^{n-1} - \alpha_{1}^{n-1} \\ \vdots & \vdots & \vdots & \vdots & \vdots \\ 0 & \alpha_{n} - \alpha_{1} & \alpha_{n}^{2} - \alpha_{1}^{2} & \cdots & \alpha_{n}^{n-1} - \alpha_{1}^{n-1} \end{vmatrix} \xrightarrow{c_{i} = C_{i} - C_{i-1}} \xrightarrow{i>1}$$

$$= \begin{vmatrix} 1 & 0 & 0 & \cdots & 0 \\ 0 & \alpha_{2} - \alpha_{1} & (\alpha_{2} - \alpha_{1})\alpha_{2} & \cdots & (\alpha_{2} - \alpha_{1})\alpha_{2}^{n-2} \\ \vdots & \vdots & \vdots & \vdots & \vdots \\ 0 & \alpha_{n} - \alpha_{1} & (\alpha_{n} - \alpha_{1})\alpha_{n} & \cdots & (\alpha_{n} - \alpha_{1})\alpha_{n}^{n-2} \\ \vdots & \vdots & \vdots & \vdots & \vdots \\ 1 & \alpha_{n} & \alpha_{n}^{2} & \cdots & \alpha_{n}^{n-2} \end{vmatrix}$$

$$= \prod_{n \geq j>1} (\alpha_{j} - \alpha_{1}) \begin{vmatrix} 1 & \alpha_{2} & \alpha_{2}^{2} & \cdots & \alpha_{2}^{n-2} \\ 1 & \alpha_{3} & \alpha_{3}^{2} & \cdots & \alpha_{n}^{n-2} \\ \vdots & \vdots & \vdots & \vdots & \vdots \\ 1 & \alpha_{n} & \alpha_{n}^{2} & \cdots & \alpha_{n}^{n-2} \end{vmatrix}$$

3 EXPLANATION

By using equation (2.0.6) the determinant can be reduced to $(n-1) \times (n-1)$, which is also of the form vandermonde matrix. The determinant of the reduced vandermonde matrix will be

$$\begin{vmatrix} 1 & \alpha_{2} & \alpha_{2}^{2} & \cdots & \alpha_{2}^{n-2} \\ 1 & \alpha_{3} & \alpha_{3}^{2} & \cdots & \alpha_{3}^{n-2} \\ \vdots & \vdots & \vdots & \vdots & \vdots \\ 1 & \alpha_{n} & \alpha_{n}^{2} & \cdots & \alpha_{n}^{n-2} \end{vmatrix}$$

$$= \prod_{n \geq j > 2} (\alpha_{j} - \alpha_{2}) \begin{vmatrix} 1 & \alpha_{3} & \alpha_{3}^{2} & \cdots & \alpha_{n}^{n-3} \\ 1 & \alpha_{4} & \alpha_{4}^{2} & \cdots & \alpha_{4}^{n-3} \\ \vdots & \vdots & \vdots & \vdots & \vdots \\ 1 & \alpha_{n} & \alpha_{n}^{2} & \cdots & \alpha_{n}^{n-3} \end{vmatrix}$$
(3.0.1)
$$(3.0.2)$$

So in each calculation the dimension is reduced. Continuing the similar reduction, the determinant of the matrix **V**, we can write it as

$$\det \mathbf{V} \tag{3.0.3}$$

$$= \prod_{1 < j \le n} (\alpha_j - \alpha_1) \prod_{2 < j \le n} (\alpha_j - \alpha_2) \cdots \prod_{(n-1) < j \le n} (\alpha_j - \alpha_{n-1})$$

$$= \prod_{(1 \le i < n)} \prod_{(i < j \le n)} (\alpha_j - \alpha_i) \tag{3.0.5}$$