

Seet 3.3: Cramer's Rule, Volume, and Linear Transformations

Goal: Continue exploring uses & interpretations of the determinant.

Notation

For an $n \times n$ matrix A and a vector $\underline{b} \in \mathbb{R}^n$, let $A_i(\underline{b})$ be the $n \times n$ matrix formed by replacing the i th column of A with \underline{b}

Ex

$$A = \begin{vmatrix} \underline{a}_1 & \underline{a}_2 & \dots & \underline{a}_n \end{vmatrix} \longrightarrow A_i(\underline{b}) = \begin{vmatrix} \underline{a}_1 & \dots & \underline{a}_i & \underline{b} & \underline{a}_{i+1} & \dots & \underline{a}_n \end{vmatrix}$$

replace
ith col. with \underline{b}

$$A = \begin{vmatrix} 1 & -4 & 1 \\ 2 & 0 & -2 \\ 3 & 1 & -2 \end{vmatrix} \quad \underline{b} = \begin{vmatrix} 5 \\ 6 \\ 7 \end{vmatrix} \longrightarrow A_2(\underline{b}) = \begin{vmatrix} 1 & 5 & 1 \\ 2 & 6 & -2 \\ 3 & 7 & -2 \end{vmatrix}$$

Theorem (Gabriel Cramer)

Let A be an invertible $n \times n$ matrix, then for any $\underline{b} \in \mathbb{R}^n$, the unique solution \underline{x} of $A\underline{x} = \underline{b}$ has entries $x_i = 1 \dots n$ given by

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

↳ allows us to compute a single, specific entry in the solution \underline{x} .

↳ in practice, its usually too expensive to use for the complete system.

Ex Find the 3rd entry of the solution $A\underline{x}=\underline{b}$

where $A = \begin{vmatrix} 1 & -2 & 4 \\ 3 & 0 & -1 \\ 0 & 1 & 2 \end{vmatrix}$ & $\underline{b} = \begin{vmatrix} 0 \\ 1 \\ 2 \end{vmatrix}$

Lets find $\det A$ to see if A is invertible

$$\begin{aligned} \det A &= (-1)^{1+1}(1) \det \begin{vmatrix} 0 & -1 \\ 1 & 2 \end{vmatrix} + (-1)^{1+2}(-2) \det \begin{vmatrix} 3 & -1 \\ 0 & 2 \end{vmatrix} \\ &\quad + (-1)^{1+3}(4) \det \begin{vmatrix} 3 & 0 \\ 0 & 1 \end{vmatrix} \\ &= 1 \cdot 1 \cdot (0 \cdot 2 - (1 \cdot (-1))) + (-1) \cdot (-2) \cdot (3 \cdot 2 - 0 \cdot (-1)) + 1 \cdot 4 \cdot (3 \cdot 1 - 0 \cdot 0) \\ &= 1 \cdot (2) + 2(6) + 4(3) = 26 \neq 0 \end{aligned}$$

$\Rightarrow A$ is invertible, so compute $\det A_3(\underline{b})$

$$A_3(\underline{b}) = \begin{vmatrix} 1 & -2 & 0 \\ 3 & 0 & 1 \\ 0 & 1 & 2 \end{vmatrix}$$

$$\begin{aligned} \det A_3(\underline{b}) &= (-1)^{1+1} \cdot 1 \cdot \det \begin{vmatrix} 0 & 1 \\ 1 & 2 \end{vmatrix} + (-1)^{1+2} \cdot (-2) \det \begin{vmatrix} 3 & 1 \\ 0 & 2 \end{vmatrix} \\ &\quad + (-1)^{1+3} \cdot 0 \cdot \det \begin{vmatrix} 3 & 0 \\ 0 & 1 \end{vmatrix} \\ &= 1 \cdot 1 \cdot (0 \cdot 2 - 1 \cdot 1) + (-1) \cdot (-2) (3 \cdot 2 - 0 \cdot 1) + 0 \\ &= 1 \cdot (-1) + 2(6) + 0 = 11 \end{aligned}$$

So by Cramer's Rule

$$x_3 = \frac{\det A_3(\underline{b})}{\det A} = \frac{11}{26}$$

↳ effective, but lots of work.

We can also use Cramer's Rule to compute a formula for A^{-1}

↳ more expensive than row-reducing on the augmented matrix $|A|I| \sim |I|A^{-1}|$

Cramer's Rule for finding A^{-1}

First, we note the j th column of A^{-1} is the vector \underline{x} such that

$$A\underline{x} = \underline{e}_j \quad \text{where} \quad \underline{e}_j = \begin{pmatrix} 0 \\ \vdots \\ 0 \\ 1 \\ 0 \\ \vdots \\ 0 \end{pmatrix} \leftarrow j^{\text{th}} \text{ entry}$$

\underline{x} is j th column of A^{-1} because $\underline{x} = A^{-1}\underline{e}_j = j^{\text{th}} \text{ col of } A^{-1}$

Cramer's Rule gives the i th entry in \underline{x} , so it gives us $[A^{-1}]_{ij}$ by

$$[A^{-1}]_{ij} = \frac{\det A_i(\underline{e}_j)}{\det A}$$

If we do this for all rows $i=1 \dots n$ and for all columns \underline{e}_j for $j=1 \dots n$, we can find all the entries of A^{-1}

↳ hugely expensive, it requires computing n^2 determinants

Looking closer,

$$\det A_i(e_j) = |\underline{a}_1 \cdots \underline{a}_{i-1} \underline{e}_j \underline{a}_{i+1} \cdots \underline{a}_n|$$

Cofactor expansion along the i th column of $A_i(e_j)$
we get

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

we call c_{ij} the ij th cofactor of A . The
matrix A^{-1} computed using Cramer's Rule for
every entry is

$$A^{-1} = \frac{1}{\det A} \begin{vmatrix} c_{11} & c_{12} & \cdots & c_{1n} \\ c_{21} & c_{22} & \cdots & c_{2n} \\ \vdots & \vdots & & \vdots \\ c_{n1} & c_{n2} & \cdots & c_{nn} \end{vmatrix}^T = \frac{1}{\det A} \operatorname{adj} A$$

where $\operatorname{adj} A$ is the transpose of matrix of
cofactors, called the adjoint.

↳ We've seen this for 2×2 matrices

$$A^{-1} = \frac{1}{ad-bc} \begin{vmatrix} a & -b \\ -c & d \end{vmatrix}$$

Our formula came from this rule!

Theorem

Let A be $n \times n$ and invertible then $A^{-1} = \frac{1}{\det A} \operatorname{adj} A$

Ex Compute A^{-1} for $A = \begin{vmatrix} 2 & 1 & 3 \\ 1 & -1 & 1 \\ 1 & 4 & -2 \end{vmatrix}$ using the adjoint formula.

First, check A^{-1} exists using $\det A$

$$\begin{aligned} \det A &= (-1)^{1+1} \cdot 2 \cdot \det \begin{vmatrix} -1 & 1 \\ 4 & -2 \end{vmatrix} + (-1)^{1+2} \cdot 1 \cdot \det \begin{vmatrix} 1 & 1 \\ 1 & -2 \end{vmatrix} \\ &\quad + (-1)^{1+3} \cdot 3 \cdot \det \begin{vmatrix} 1 & -1 \\ 1 & 4 \end{vmatrix} \\ &= 1 \cdot 2 \cdot (-1 \cdot -2 - 4 \cdot 1) - 1 \cdot 1 \cdot (1 \cdot -2 - 1) + 1 \cdot 3 \cdot (1 \cdot 4 - 1 \cdot 1) \\ &= -4 + 3 + 15 = 14 \neq 0 \Rightarrow A^{-1} \text{ exists} \end{aligned}$$

Now, we compute all the cofactors

$$C_{11} = (-1)^{1+1} \det \begin{vmatrix} -1 & 1 \\ 4 & -2 \end{vmatrix} = -2$$

$$C_{12} = (-1)^{1+2} \det \begin{vmatrix} 1 & 1 \\ 1 & -2 \end{vmatrix} = 3$$

$$C_{13} = (-1)^{1+3} \det \begin{vmatrix} 1 & -1 \\ 1 & 4 \end{vmatrix} = 5$$

$$C_{21} = (-1)^{2+1} \det \begin{vmatrix} 1 & 3 \\ 4 & -2 \end{vmatrix} = 14$$

$$C_{22} = (-1)^{2+2} \det \begin{vmatrix} 2 & 3 \\ 1 & -2 \end{vmatrix} = -7$$

$$C_{23} = (-1)^{2+3} \det \begin{vmatrix} 2 & 1 \\ 1 & 4 \end{vmatrix} = -7$$

$$C_{31} = (-1)^{3+1} \det \begin{vmatrix} 1 & 3 \\ -1 & 1 \end{vmatrix} = 4$$

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

$$C_{33} = (-1)^{3+3} \det \begin{vmatrix} 2 & 1 \\ 1 & -1 \end{vmatrix} = -3$$

Putting all these into the adjoint matrix, we get

$$A^{-1} = \frac{1}{\det A} \text{adj } A = \frac{1}{14} \begin{vmatrix} -2 & 14 & 4 \\ 3 & -7 & 1 \\ 5 & -7 & 3 \end{vmatrix}$$

Confirm $A^{-1}A = I$ to check

$$A^{-1}A = \frac{1}{14} \begin{vmatrix} -2 & 14 & 4 \\ 3 & -7 & 1 \\ 5 & -7 & 3 \end{vmatrix} \begin{vmatrix} 2 & 1 & 3 \\ 1 & -1 & 1 \\ 1 & 4 & -2 \end{vmatrix}$$

$$= \frac{1}{14} \begin{vmatrix} -4+14+4 & -2-14+16 & -6+14-8 \\ 6-7+1 & 3+7+4 & 9-7-2 \\ 10-7-3 & 5+7-12 & 15-7+6 \end{vmatrix}$$

$$= \frac{1}{14} \begin{vmatrix} 14 & 0 & 0 \\ 0 & 14 & 0 \\ 0 & 0 & 14 \end{vmatrix} = \begin{vmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{vmatrix} = I \quad \checkmark$$

\Rightarrow our inverse is correct.

\hookrightarrow moral of the story: the formula works, but it is way more work than row-reduction

$$\text{so so } |A \mid I| \sim |I \mid A^{-1}|$$