

Let  $A = \begin{bmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ \vdots & \dots & \ddots & \vdots \\ a_{n1} & a_{n2} & \dots & a_{nn} \end{bmatrix}$ ,  $x = \begin{pmatrix} x_1 \\ \vdots \\ x_n \end{pmatrix}$  and  $b = \begin{pmatrix} b_1 \\ \vdots \\ b_n \end{pmatrix}$  the matrix of coefficients of

equation  $Ax = b$ . For a specific column  $j \in \{1: n\}$  of  $A$ , give the solution  $\tilde{x}$  of the system

$$\tilde{A}\tilde{x} = a_j$$

In terms of  $x$  where  $\tilde{A} = A - a_j e_j^T + b e_j^T$  ( $b$  has been interchanged with the  $j$ -th column of  $A$ )  
As we can calculate the determinant of  $A$ , The idea that came to my mind for finding the answer for  $\tilde{x}_j \in (\tilde{x}_1, \dots, \tilde{x}_n)$  is to calculate the determinant of  $\tilde{A}$  and then calculate

$$\tilde{x}_j = (\det A)^{-1} \det(A \overset{j}{\leftarrow} b)$$

Where  $A \overset{j}{\leftarrow} b$  is the matrix  $\tilde{A}$  ( $b$  has been interchanged with the  $j$ -th column of  $A$ ), equally :

$$\tilde{x}_j = (\det A)^{-1} \det(\tilde{A})$$

For proving that the above equation satisfying the result, first of all we need to define two theorems.

### Theorem 1.

A system of equations has a solution if and only if the rank of the coefficient matrix is equal to the rank of the augmented matrix.

### Proof.

We know rank of the matrix is dimension of the span of columns of the matrix. Now if  $Ax=b$  has solution, then it means that some linear combination of columns of  $A$  gives us  $b$ , which implies that  $b$  lies in  $\text{span}(A)$  and so  $\text{rank}(A|b) = \text{rank}(A)$ . You can argue similarly in the reverse direction.

### Theorem 2.

- (I) If the matrix  $A^*$  is obtained from a square matrix  $A$  by swapping two rows or two columns, then  $\det A^* = -\det A$ .
- (II) If the matrix  $A^*$  is obtained by  $A$  multiplying the  $i$ -th row, or the  $j$ -th column by the scalar  $c$ , then  $\det A^* = c \det A$ .
- (III) If the matrix  $A^*$  is obtained by  $A$  by replacing the  $k$ -th row  $A_k$  by  $A_k + cA_i$ , or the  $k$ -th column  $A^k$  by  $A^k + cA^i$ , with  $i \neq k$ , then  $\det A^* = \det A$ .

### Proof.

We prove all statements by induction. The case  $n = 2$  is easily check directly.

We assume  $n \geq 3$  and (I)–(III) are true for all matrices of size  $n - 1 \times n - 1$ .

I) We prove the case when  $j = i + 1$ , i.e., we are interchanging two consecutive rows.

Let  $l \in \{1, \dots, n\} \setminus \{i, j\}$ . Then  $A(l)$  is obtained from  $B(l)$  by interchanging two of its rows and by our assumption

$$\text{cof}(A)_{1,l} = -\text{cof}(B)_{1,l}.$$

Now consider  $a_{1i} \text{cof}(A)_{1,l}$  We have that  $a_{1,i} = b_{1,j}$  and also that  $A(i) = B(j)$ . Since  $j = i + 1$ , we have

$(-1)^{1+j} = (-1)^{1+i+1} = -(-1)^{1+i}$   
and therefore  $a_{1i} \text{cof}(A)_{1,i} = -b_{1j} \text{cof}(B)_{1,j}$  and  $a_{1j} \text{cof}(A)_{1,j} = -b_{1i} \text{cof}(B)_{1,i}$ .

we see that if in the formula for  $\det A$  we change the sign of each of the summands we obtain the formula for  $\det B$ .

$$\det A = \sum_{l=1}^n a_{1l} \text{cof}(A)_{1,l} = - \sum_{l=1}^n b_{1l} B_{1l} = \det B$$

We have therefore proved the case of (1) when  $j = i + 1$ . In order to prove the general case, one needs the following fact. If  $i < j$ , then in order to interchange  $i$ th and  $j$ th row one can proceed by interchanging two adjacent rows  $2(j - i) + 1$  times:

First swap  $i$ th and  $i + 1$ st, then  $i + 1$ st and  $i + 2$ nd, and so on. After one interchanges  $j - 1$ st and  $j$ th row, we have  $i$ th row in position of  $j$ th and  $j$ th row in position of  $i$ th. Then proceed backwards swapping adjacent rows until everything is in place.

Since  $2(j - i) + 1$  is an odd number  $(-1)^{2(j-i)+1} = -1$  and we have that  $\det A = -\det B$ .

II)

This is like (I) but much easier. Assume that (II) is true for all  $(n-1) \times (n-1)$  matrices. We have that  $a_{ji} = kb_{ji}$  for  $1 \leq j \leq n$ . In particular  $a_{1i} = kb_{1i}$ , and for  $l \neq i$  matrix  $A(l)$  is obtained from  $B(l)$  by multiplying one of its rows by  $k$ . Therefore  $\text{cof}(A)_{1l} = k \text{cof}(B)_{1l}$  for  $l \neq i$  and for all  $l$  we have  $a_{1l} \text{cof}(A)_{1l} = kb_{1l} \text{cof}(B)_{1l}$ . so we have  $\det A = k \det B$ .

III)

First we use a lemma

**Lemma.**

If two rows of  $A$  are identical then  $\det A = 0$ .

**Proof lemma.**

This is a consequence of (I). If two rows of  $A$  are identical, then  $A$  is equal to the matrix obtained by interchanging those two rows and therefore by (I)  $\det A = -\det A$ . This implies  $\det A = 0$

Now, Assume (III) is true for all  $(n-1) \times (n-1)$  matrices and fix  $A$  and  $B$  such that  $A$  is obtained by multiplying  $i$ -th row of  $B$  by  $k$  and adding it to  $j$ -th row of  $B$  ( $i \neq j$ ) then  $\det A = \det B$ .

If  $k = 0$  then  $A = B$  and there is nothing to prove, so we may assume  $k \neq 0$ .

Let  $C$  be the matrix obtained by replacing the  $j$ -th row of  $B$  by the  $i$ -th row of  $B$  multiplied by  $k$ . We have

$$\det A = \det B + \det C$$

and we 'only' need to show that  $\det C = 0$ . But  $i$ -th and  $j$ -th rows of  $C$  are proportional. If  $D$  is obtained by multiplying the  $j$ -th row of  $C$  by  $\frac{1}{k}$  then by (II) we have  $\det C = \frac{1}{k} \det D$  (recall that  $k \neq 0$ ). But  $i$ -th and  $j$ -th rows of  $D$  are identical, hence by (lemma) we have  $\det D = 0$  and therefore  $\det C = 0$ .

Thinking the matrix of coefficients  $A$  portioned by columns, we write  $A = (A^1 \dots A^n)$ , recall that another way to write the system  $AX=b$  is  $b = x_1 A^1 + \dots + x_n A^n$ .

Now, by **Theorem 2** part (II), we get

$$x_h \det A = \det(A^1 \dots x_h A^h \dots A^n)$$

As a sequence of **Theorem 2** part (III), the addition of  $x_j A^j$  to the  $h$ -th column of

$$(A^1 \dots x_h A^h \dots A^n) = \left( A \overset{h}{\leftarrow} x_h A^h \right)$$

does not affect its determinant whenever  $j \neq h$ . Hence

$$x_h \det A = \det \left( A \overset{h}{\leftarrow} x_h A^h \right) = \underbrace{\left( A \overset{h}{\leftarrow} x_h A^h \right) + \sum_{j \neq h} x_j A^j}_b$$

It follows that  $x_h = (\det A)^{-1} \det(A \overset{h}{\leftarrow} b)$ .

By all the theorems that we discussed, we can see that for updating the solution based on  $\tilde{x}_j \in (\tilde{x}_1, \dots, \tilde{x}_n)$  we can calculate

$$\tilde{x}_j = (\det A)^{-1} \det(A \overset{j}{\leftarrow} b)$$

If we start from  $j = 1$ , we can reach out to the first element of  $x$ . By continuing the process and increasing  $j$  up to  $n$ , we will obtain the solution of the equation.

For computing calculations if we reach  $k$  elements of  $x$  ( $1 \leq k < n$ ). The  $n \times 1$  matrix of  $x$  is represented by  $n - k$  variables. Because the variables are strictly less than the  $n \times 1$  matrix of  $b$ . As a result it can be solved by regular Gauss-Jordan method or by any methods that can be done by computers. This algorithm that we talked about it is known as Cramer's rule.

MATLAB code:

```
n = 5;
A = randn(n);
disp("This is matrix A :");
disp(A);
b = randn(n,1);
disp("This is vector solution b :");
disp(b);
w = det(A);
syms x [n 1];
c = A;
disp("The first initialization :")
disp(x)
m = zeros(n,1);
for i = 1:n
    c(:,i) = b;
    xs = det(c)/w;
    x = eval(subs(x, x(i), xs));
    m(i) = xs;
    c = A;
    if i~=n
        disp("Then the answer updates :")
        fprintf("%.4f\n", m(1:i)), disp(x(i+1:n));
    end
end
disp("This is final answer :");
disp(x);
```