

## 6.1 PETER MINANTS

(1)

Recall For a  $2 \times 2$  matrix  $A = \begin{pmatrix} a & b \\ c & d \end{pmatrix}$

$$\det(A) = ad - bc.$$

POEM

Determinants used to be hot  $\rightarrow$  They have barely properties  
Now they are not  $\rightarrow$  But hideous formulae  
~~But they are still useful~~

We will learn how to define + compute  $\det$  of  $n \times n$  matrix  $A$

MATW USES

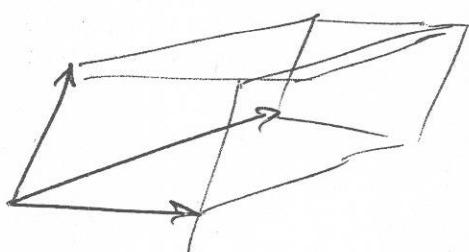
①  $\det : \mathbb{R}^{n \times n} \rightarrow \mathbb{R}$  Characterizes  $A$  using a single number.

$\det(A) \neq 0 \iff A$  is invertible.

② Dets are used to characterize eigenvalues. (#7)

③ Let  $P$  be parallelopiped in  $\mathbb{R}^n$  whose  $n$  edge vectors are the ~~the~~ cols of  $A$ .

Then  $\det(A) = n\text{-dimensional volume of } P$



(2)

④  $\det(A) = \pm$  Product of Pivots

⑤ Determinants are used to measure how much solution  $\vec{x}$  of  $A\vec{x} = \vec{b}$  changes when we change one of the elements of  $A$ .

I don't like Meyer's def' of  $\det$ .

Instead I will follow Strang "Linear Algebra + Its Apps".

I WANT YOU TO USE THIS APPROACH TOO.

DEFN The determinant of an  $n \times n$  matrix  $A$  is a function from the vector space of  $n \times n$  matrices to  $\mathbb{R}$  that is characterized by the following 3 properties

- ① The determinant depends linearly on the first row.
- ② The determinant changes sign when two rows are exchanged.
- ③ The determinant of the identity matrix is 1.

IE using these 3 properties we can prove  $\exists! \# \det(A)$

### Explanation of I

(3)

If  $A = \begin{bmatrix} \vec{v} \\ \vec{u}_2 \\ \vdots \\ \vec{u}_n \end{bmatrix}$  and  $B = \begin{bmatrix} \vec{w} \\ \vec{u}_2 \\ \vdots \\ \vec{u}_n \end{bmatrix}$  are identical from ~~first~~ 2nd row down

and

$$C = \begin{bmatrix} \alpha \vec{v} + \vec{w} \\ \vec{u}_2 \\ \vdots \\ \vec{u}_n \end{bmatrix}$$

Then

$$\boxed{\det(C) = \alpha \det(A) + \cancel{\beta} \det(B)}$$

LET'S CHECK I, II, III for  $2 \times 2$  metrics [using old defn]

$$\text{I) } A = \begin{pmatrix} a & b \\ c & d \end{pmatrix} \quad B = \begin{pmatrix} e & f \\ c & d \end{pmatrix}$$

$$C = \begin{pmatrix} \alpha a + e & \alpha b + f \\ c & d \end{pmatrix}$$

$$\det(C) = (\alpha a + e)d - (\alpha b + f)c$$

$$= \alpha(ad - bc) + ad - fc$$

$$= \alpha \det(A) + \det(B) \quad \checkmark$$

$$\textcircled{II} \quad A = \begin{pmatrix} a & b \\ c & d \end{pmatrix} \quad B = \begin{pmatrix} c & d \\ a & b \end{pmatrix}$$

\textcircled{4}

$$\det(B) = \det \begin{pmatrix} c & d \\ a & b \end{pmatrix} = cb - ad = -(ad - bc) = -\det(A)$$

$$\textcircled{III} \quad \det \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} = 1 \cdot 1 - 0 \cdot 0 = 1 \quad \checkmark$$

CAUTION

Even Though \textcircled{I} is true for arbitrary matrices A, B

$$\det(A+B) \neq \det(A) + \det(B)$$

EX

$$A = I, \quad B = -I$$

$$A+B=0$$

$$\det(0) = \begin{vmatrix} 0 & 0 \\ 0 & 0 \end{vmatrix} = 0$$

$$\det(I) = 1$$

$$\det(-I) = \begin{vmatrix} -1 & 0 \\ 0 & -1 \end{vmatrix}$$

COUNTEREXAMPLE

$$A = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}$$

$$B = \begin{pmatrix} 2 & 2 \\ 3 & 4 \end{pmatrix}$$

$$\det A = 1$$

$$\det B = 4 - 6 = -2$$

$$\det(A+B) = \det \begin{pmatrix} 2 & 2 \\ 3 & 5 \end{pmatrix} = 10 - 6 = 4.$$

To use these 3 rules to find  $\det(A)$  we need to derive some more properties from ① - ③.

⑤

④ If two rows of  $A$  are equal then  $\det A = 0$ .

PF

Suppose Rows  $k$  and  $l$  of  $A$  are equal.

Obtain  $B$  by switching rows  $k$  and  $l$  of  $A$ .

Clearly  $B \neq A$  ! So  $\det(B) = 0$

But by ②  $\det(B) = -\det(A)$  holds.

So  $\det(A) = -\det(A) \Rightarrow \det(A) = 0$

⑤ The determinant depends linearly on the  $k$ th row

Ex You do it using ②, ③ and ④ again

⑥ Suppose we get  $B$  from  $A$  doing the elementary row opn  
Row  $k' = \text{Row } k - \alpha \text{Row } l$

Then  $\det(B) = \det(A)$

PF  $n=2$  Case gives idea  $R2 = R2 - \alpha R1$

(6)

$$A = \begin{pmatrix} a & b \\ c & d \end{pmatrix} \quad B = \begin{pmatrix} a-\alpha c & b-\alpha d \\ 0 & d \end{pmatrix}$$

$$\det B \stackrel{\text{I}}{=} \det \begin{pmatrix} a & b \\ c & d \end{pmatrix} - \alpha \det \begin{pmatrix} c & d \\ 0 & d \end{pmatrix}$$

$$\stackrel{\text{IV}}{=} \det(A) - \alpha \cdot 0 = \det(A) \quad \text{B}$$

VII if  $A$  has a zero row, then  $\det(A)=0$ .

PF  $n=2$  gives idea again

~~$\det$~~   $\begin{pmatrix} Q & 0 \\ c & d \end{pmatrix} \stackrel{\text{R}_1=R_1+R_2}{=} \det \begin{pmatrix} c & d \\ c & d \end{pmatrix} \stackrel{\text{IV}}{=} 0.$

VIII DEF A matrix  $A$  is upper triangular if all elts below diagonal are zero.

$$A = \begin{bmatrix} * & + & & \\ 0 & * & + & \\ 0 & 0 & * & \\ 0 & 0 & 0 & * \end{bmatrix} \text{ or } A_{ij} = 0 \text{ for } i > j$$

VIII If  $A$  is upper (or lower) triangular, then

$$\det(A) = A_{11} A_{22} \dots A_{nn} = \text{Product of diag entries}$$

PF Repe CASE I Diagonal entries of  $A$  are all non zero.

The if we repeatedly use the row op Row  $k = \text{Row } k - \alpha \text{Row } l$

(7)

we can reduce A to the diagonal matrix  $D = \begin{pmatrix} A_{11} & & \\ & \ddots & \\ & & A_{nn} \end{pmatrix}$

By (VI)  $\det(A) = \det(D)$

$$\begin{aligned} \text{By (I)} \quad \det D &= A_{11} \det \begin{pmatrix} 1 & & \\ & A_{22} & \\ & & A_{nn} \end{pmatrix} \\ &= \dots = A_{11} - A_{nn} \det(I) \\ &= A_{11} - A_{nn} \text{ by (III).} \end{aligned}$$

CASE # At least one of diag entries of A is zero.

~~So~~  $R_k = R_k - \alpha R_l$  then yields a zero row.

So  $\det(A) = 0$  by (VI) and (IV) □

(IX) Let U be the row echelon form of A obtained  
~~for~~ using new ops

- Swap two rows
- Row  $k \leftarrow \text{Row } k - \alpha \text{Row } l$

COR 2 ~~if~~  
~~det A = 0~~  
~~by I - III~~

Then ① If A is SINGULAR,  $\det(A) = 0$  as Elim gives a zero row.

② If  $A_{nn}$ ,  $\det(A) = (-1)^{\sigma} \det(U) \stackrel{(VII)}{=} (-1)^{\sigma} d_1 - d_n$

where  $\sigma = \# \text{Row Interchanges}$

- $d_1 - d_n$  are PIVOTS. (Nonzero)

PF (VI) + (VII) iff A

COR 1 ~~if~~  
~~det(A) = 0~~  
~~iff A~~

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EX

$$A = \begin{pmatrix} 1 & 2 & 3 \\ -1 & 4 & 5 \\ 2 & 1 & 0 \end{pmatrix} \rightarrow \begin{pmatrix} 1 & 2 & 3 \\ 0 & 6 & 8 \\ 0 & -3 & -6 \end{pmatrix} \rightarrow \begin{pmatrix} 1 & 0 & 3 - \frac{1}{3} \\ 0 & 6 & 8 \\ 0 & 0 & -2 \end{pmatrix}$$

So  $\det(A) = 1 \cdot 6 \cdot (-2) = -12.$

QUICKEST WAY  
TO CALC DETS!Cofactors

$$\begin{aligned} \det(A) &= 1 \begin{vmatrix} 4 & 5 \\ 1 & 0 \end{vmatrix} - 2 \begin{vmatrix} 1 & 5 \\ 2 & 0 \end{vmatrix} + 3 \begin{vmatrix} 1 & 4 \\ 2 & 1 \end{vmatrix} \\ &= -5 + 20 + 3(-1-8) = -12 \checkmark \end{aligned}$$

(X) If  $A, B$  n.n. Then

$$\boxed{\det(A \cdot B) = \det(A) \det(B)}$$

(XI)  $\det(P^{-1} \cdot C \cdot P) = \det(C).$

So just like for trace, we can define

det of a linear operator  $T: V \rightarrow V$  from a VS to itself.

(XII)  $\det(A^T) = \det(A)$

PF omit, the not too hard

(XIII)  $\det(A^{-1}) = \frac{1}{\det A}$  PF Apply (X) and (II) to  $A \cdot A^{-1} = I$

① If  $A \otimes B$  is singular then  $AB$  is singular

by  $N(B) \subseteq N(AB)$  (See Exam)

$$\text{So } \det(AB) = \det A \det B = 0 = 0$$

② ELEGANT PROOF when  $AB$  nonsingular.

$$\text{Let } d(A) = \frac{\det(AB)}{\det(B)}$$

Let show  $d$  has props I - III

Hence since these props characterize (determine)  $\det A$  we must have

$$d(A) = \det(A)$$

$$\therefore \det(A) = \frac{\det(AB)}{\det(B)}$$

Check

③  $A = I : d(I) = \frac{\det(I_B)}{\det B} = 1 \checkmark$

④ Recall  $(AB)_{ijt} = A_{it}B$

$$\text{Row } i \text{ of } AB = (\text{Row } i \text{ of } A) B$$

Here switching two rows of  $AB$  ~~is same as~~  
 switching those two rows of  $A$ . So ④ is true for  $d(A)$   
 as true for  $d(AB)$

⑤ Similar argument to ④

XIV

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$$\det(A^T) = \det(A)$$

PP OH IT.

This means ~~all props~~ hold for sets as well as for rows.

NOTICE

13 PROPERTIES but no EXPLICIT FORMULA yet!

Why might we even want a formula?

So we can find out how much  $\det(A)$  changes if we change one entry of  $A$ .

YOU KNOW $n=2$ 

$$\det \begin{pmatrix} a & b \\ c & d \end{pmatrix} = ad - bc = a_{11}a_{22} - a_{12}a_{21}$$

 $n=3$  $\det$ 

$$\begin{vmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{vmatrix}$$

$$= a_{11}(a_{22}a_{33} - a_{32}a_{23})$$

$$- a_{13}(a_{21}a_{33} - a_{31}a_{23})$$

$$+ a_{12}(a_{21}a_{32} - a_{31}a_{21})$$

$$= a_{11}a_{22}a_{33} + a_{13}a_{21}a_{32} + a_{12}a_{23}a_{31}$$

$$- a_{11}a_{23}a_{32} - a_{12}a_{21}a_{33} - a_{13}a_{22}a_{31}$$

Lets derive a formula for  $\det(A)$  using I - III.

(4)

case n=2  $\det A = |A|$ .

$$\begin{vmatrix} a & b \\ c & d \end{vmatrix} \stackrel{(I)}{=} \begin{vmatrix} a & 0 \\ c & d \end{vmatrix} + \begin{vmatrix} 0 & b \\ c & d \end{vmatrix}$$

$$\stackrel{(V)}{=} \begin{vmatrix} a & 0 \\ c & 0 \end{vmatrix} + \begin{vmatrix} a & 0 \\ 0 & d \end{vmatrix} + \left( \begin{vmatrix} 0 & b \\ c & 0 \end{vmatrix} + \begin{vmatrix} 0 & b \\ 0 & d \end{vmatrix} \right)$$

$$\stackrel{(VI)}{=} 0 + ad \begin{vmatrix} 1 & 0 \\ 0 & 1 \end{vmatrix} + bc \begin{vmatrix} 0 & 1 \\ 1 & 0 \end{vmatrix} + 0$$

$2 \times 2 = 2^2$  terms

$$\stackrel{(VII)}{=} ad \begin{vmatrix} 1 & 0 \\ 0 & 1 \end{vmatrix} - bc \begin{vmatrix} 0 & 1 \\ 1 & 0 \end{vmatrix} \stackrel{(III)}{=} ad - bc.$$

cool

So for  $n \times n$  matrix the idea is

- ① Write each row as a sum of  $n$  vectors in the  $n$  coord. dimns.
- ② Use linearity of  $\det$  in each row to write  $\det(A)$  as sum of  $n^n$  dets.
- ③ Most of these dets are 0.

Which are non-zero?

For each det

We get have <sup>non zero</sup> one entry in each row.

To get a non-zero det we also need <sup>EXACTLY</sup> 1 entry in each col (otherwise we have a col of 0's)

since next

How many ways can we do this?

(13)

1st Row : The entry can go in any of  $n$  cols.

2nd Row :  $n-1$  cols

|

$n$ th row : 1 col

$$\text{Total # Ways} = n(n-1) \dots 2 \cdot 1 = n!$$

NOTE

These  $n!$  ways are the  $n!$  permutations of the numbers  $1, 2, \dots, n$ .

$$\boxed{n=3} \quad 3! = 6 \text{ terms.}$$

$$\begin{vmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{vmatrix} = a_{11} \begin{vmatrix} a_{22} & a_{23} \\ a_{32} & a_{33} \end{vmatrix} + a_{12} \begin{vmatrix} a_{21} & a_{23} \\ a_{31} & a_{33} \end{vmatrix} + a_{13} \begin{vmatrix} a_{21} & a_{22} \\ a_{31} & a_{32} \end{vmatrix} \\ + a_{21} \begin{vmatrix} a_{13} & a_{12} \\ a_{32} & a_{31} \end{vmatrix} + a_{22} \begin{vmatrix} a_{11} & a_{13} \\ a_{32} & a_{31} \end{vmatrix} + a_{23} \begin{vmatrix} a_{11} & a_{12} \\ a_{31} & a_{32} \end{vmatrix} \\ + a_{31} \begin{vmatrix} a_{12} & a_{13} \\ a_{22} & a_{23} \end{vmatrix} + a_{32} \begin{vmatrix} a_{11} & a_{13} \\ a_{21} & a_{23} \end{vmatrix} + a_{33} \begin{vmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{vmatrix}$$

$$\det(A) \stackrel{?}{=} a_{11}a_{22}a_{33} \begin{vmatrix} 1 & & \\ & 1 & \\ & & 1 \end{vmatrix} + a_{12}a_{23}a_{31} \begin{vmatrix} 1 & & \\ & 1 & \\ & & 1 \end{vmatrix}$$

$$+ a_{13}a_{21}a_{32} \begin{vmatrix} 1 & & \\ & 1 & \\ & & 1 \end{vmatrix} + a_{11}a_{23}a_{32} \begin{vmatrix} 1 & & \\ & 1 & \\ & & 1 \end{vmatrix}$$

$$+ a_{12}a_{21}a_{33} \begin{vmatrix} 1 & & \\ & 1 & \\ & & 1 \end{vmatrix} + a_{13}a_{22}a_{31} \begin{vmatrix} 1 & & \\ & 1 & \\ & & 1 \end{vmatrix}$$
(13)

To write down an explicit formula in general we need:

Def A Permutation of  $(1, 2, \dots, n)$  is a rearrangement  $p = (p_1 \ p_2 \ \dots \ p_n)$  of these #'s. There are  $n!$  perms of  $1-2$ .

Ex

$(1 \ 2 \ 3)$	$(1 \ 3 \ 2)$
$(2 \ 3 \ 1)$	$(2 \ 1 \ 3)$
$(3 \ 1 \ 2)$	$(3 \ 2 \ 1)$

$\in$  some order ad $\oplus$

Let  $P_p$  = Permutation Matrix with ~~kth~~ row having single 1 in col  $p(k)$ .  
By II

CLAIM Let  $S(p) = \#$  Row exchanges req'd to  $\begin{pmatrix} 1 & 2 & \dots & n \end{pmatrix} \rightarrow \begin{pmatrix} p_1 & p_2 & \dots & p_n \end{pmatrix}$

## FORMULA FOR $\det(A)$

(14)

$$\det(A) = \sum_{P} A_{1P_1} A_{2P_2} A_{3P_3} \dots A_{nP_n} \det(P_p)$$

$$= \sum_{P} \sigma(p) A_{1P_1} A_{2P_2} \dots A_{nP_n}$$

- Meyer uses this formula as defn.

Ex  $n=3$

$$\begin{matrix} & (1 \ 3 \ 2) & \rightarrow & (1 \ 2 \ 3) & \sigma = 1 & \sigma = +1 \\ (3 \ 1 \ 2) & \rightarrow & (1 \ 3 \ 2) & \rightarrow & (1 \ 2 \ 3) & \sigma = 2 \\ (3 \ 2 \ 1) & \rightarrow & (1 \ 2 \ 3) & \sigma = 1. & \sigma = -1 \end{matrix}$$

$$A = \begin{vmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{vmatrix} = 0 \quad \underline{\text{as}}$$

P	$\sigma(p)$	$A_{1P_1} A_{2P_2} A_{3P_3}$
$(1 \ 2 \ 3)$	+	$1 \cdot 5 \cdot 9 = 45$
$(1 \ 3 \ 2)$	-	$1 \cdot 6 \cdot 8 = 48$
$(2 \ 1 \ 3)$	+	$2 \cdot 4 \cdot 9 = 72$
$(2 \ 3 \ 1)$	+	$2 \cdot 6 \cdot 7 = 84$
$(3 \ 1 \ 2)$	+	

2nd Row pick 3rd col

~~6.1, 6.2 NOTE ON BED~~

(2) (1)

## DETERMINANTS OF BLOCK MATRICES

THM 1 Let  $A, D$  be square,  $B$  ~~the~~ matrices

$$\det \begin{pmatrix} A & B \\ 0 & D \end{pmatrix} = \det(A) \det(D)$$

~~DE PROOF~~  
EX {on r1}

$$\det \begin{pmatrix} 1 & 2 & | & 5 \\ 3 & 4 & | & 6 \\ \hline 0 & 0 & | & 7 \end{pmatrix} \stackrel{R2=R2-3R1}{=} \det \begin{pmatrix} 1 & 2 & | & 5 \\ 0 & -2 & | & * \\ \hline 0 & 0 & | & 7 \end{pmatrix}$$

$$= (1, -2), 7 = -14$$

$$= \cancel{\det(\#)} \det \begin{pmatrix} 1 & 2 \\ 3 & 4 \end{pmatrix} \cdot \det(\#)$$

~~PF IMPAT~~

~~Can do~~ In general do row ops to make  $A$  upper triangular. This does not change  $D$  at all.

Then do row ops to make  $D$  upper triangular.  
The  $A$ -block is not changed by this.

So we get an upper triangular ~~matrix~~ with

$$\det \begin{pmatrix} \alpha_{11} & & * \\ & \ddots & \\ 0 & \alpha_{mn} & \beta_{1n} \end{pmatrix} = (\alpha_{11} - \alpha_{mn})(\beta_{11} - \beta_{mn}) = \det(A) \det(D)$$

Thmz If  $A, D$  are square matrices Then

(3)

① If  $A^{-1} \exists$

$$\det \begin{pmatrix} A & B \\ C & D \end{pmatrix} = \det(A) \det(D - CA^{-1}B)$$

$A$  is  $D_{m \times m}$   
 $C$  is  $m \times n$   $B$  is  $n \times m$

$CA^{-1}B$  is  
 $(m \times n)(n \times m)(n \times m)$   
 $= m \times m$

② If  $D^{-1} \exists$

$$\det \begin{pmatrix} A & B \\ C & D \end{pmatrix} = \det(D) \det(A - BD^{-1}C)$$

PF

① TRICK

$$\begin{pmatrix} A & B \\ C & D \end{pmatrix} = \begin{pmatrix} I & 0 \\ CA^{-1} & I \end{pmatrix} \begin{pmatrix} A & B \\ 0 & D - CA^{-1}B \end{pmatrix}$$

$$[(2,2) \text{ block } \rightarrow CA^{-1}B + D - CA^{-1}B = D]$$

Then

$$\det \begin{pmatrix} A & B \\ C & D \end{pmatrix} \stackrel{\text{PROD RULE}}{=} \det \begin{pmatrix} I & 0 \\ CA^{-1} & I \end{pmatrix} \det \begin{pmatrix} A & B \\ 0 & D - CA^{-1}B \end{pmatrix}$$

$$\stackrel{\text{Thmz}}{=} \det I \cdot \det(D - CA^{-1}B)$$

$$1. \det(A) \det(D - CA^{-1}B)$$

(3)

## ~~6.7 More on PES~~

### RANK - ONE UPDATES

Let  $\vec{c}, \vec{d}$  be  $n \times 1$  column vectors.

Then

$$B = \vec{c} \vec{d}^T \text{ is } n \times n \quad (\parallel) \quad B_{ij} = c_i d_j$$

$$\begin{aligned} \text{Range}(B) &= \left\{ \underbrace{\vec{c} \vec{d}^T \vec{x}}_{1 \times 1} \mid \vec{x} \in \mathbb{R}^n \right\} \quad \vec{x} \text{ is } n \times 1 \\ &= \left\{ (\vec{d}^T \vec{x}) \vec{c} \mid \vec{x} \in \mathbb{R}^n \right\} \end{aligned}$$

$$= \text{Span}(\vec{c}) \quad \text{provided } \vec{d} \neq \vec{0}.$$

So

$$\boxed{\text{Rank}(\vec{c} \vec{d}^T) = 1} \quad \text{if } \vec{c}, \vec{d} \text{ are nonzero}$$

Notice  $\text{Trace}(B) = \sum_{i=1}^n c_i d_i = \underbrace{\vec{d}^T \vec{c}}_{1 \times 1}$

Thm

$$\textcircled{1} \quad \det(I + \vec{c} \vec{d}^T) = 1 + \vec{d}^T \vec{c} = 1 + \text{Trace}(\vec{c} \vec{d}^T)$$

\textcircled{2} If  $A$  is  $n \times n$  invertible then

$$\boxed{\det(A + \vec{c} \vec{d}^T) = \det(A) (1 + \vec{d}^T A^{-1} \vec{c})}$$

PF

① Notice  $I + d^T c$  is  $1 \times 1$  matrix.

So we ~~have~~ have to prove

$$\det(I + c d^T)_{n \times n} = \det(I + d^T c)_{1 \times 1}$$

One way to prove 2 matrices have same det is to show they are similar. But for that they need to have same size.

Trick Build a bigger matrix.

CLAIM

$$B = \begin{array}{c|c} \begin{matrix} & n \\ I + cd^T & | c \\ \hline 0 & | 1 \end{matrix} \end{array} \text{ is similar to } \begin{array}{c|c} \begin{matrix} & n \\ I & | c \\ \hline 0 & | 1+d^T c \end{matrix} \end{array}$$

PROOF

~~First check that~~

To do this we'll need to multiply  $d^T$  by  $c^\oplus$ .

So consider

$$P = \begin{pmatrix} I & 0 \\ d^T & 1 \end{pmatrix} \quad \text{UB} \quad P^{-1} = \begin{pmatrix} I & 0 \\ -d^T & 1 \end{pmatrix} \quad \begin{matrix} \text{(could use GJE)} \\ \text{use GJE} \end{matrix}$$

Show

$$\text{UB} \quad P B P^{-1} = C$$

$$\textcircled{2} \quad A + cd^T = A \left( I + \underbrace{A^{-1}c}_{n \times 1} d^T \right) \quad \textcircled{5}$$

$$\text{So } \det(A + cd^T) \stackrel{\text{P.R.}}{=} \det(A) \det(I + \underbrace{A^{-1}c}_{n \times 1} d^T)$$

$$\stackrel{\textcircled{1}}{=} \det(A) (1 + d^T A^{-1} c)$$


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### CRAMER'S RULE

Let  $A$  be  $n \times n$ , invertible,  $\vec{x} = \begin{pmatrix} x_1 \\ 1 \\ x_n \end{pmatrix}$ ,

The sol<sup>n</sup> of  $A\vec{x} = \vec{b}$  is given by

$$x_i = \frac{\det(A_{ii})}{\det(A)} \quad i = 1 - n$$

where  $A_{ii}$  is identical to  $A$  except  $i$ -th col has been replaced by  $\vec{b}$ :

$$A_{ii} = [A_{+1} \mid A_{+2} \dots \mid A_{+i-1}(\vec{b}) \mid A_{+i+1} - A_{+n}]$$

SOLN IS RATIO OF 2 POLYS, ~~WHERE ENTER IN ENTRIES OF A, b.~~

~~EXAMPLE~~ Get  $A_i$  from  $A$  by making rank 1 update (close 1 col) ~~to A~~.

PROOF  $A_i = A + \underbrace{(b - A_{+i}) e_i^T}_{\text{RANK 1 UPDATE}} \quad \text{as } A = \sum_{i=1}^n A_{+i} e_i^T$

So

$$\det(A_i) = \det(A) [1 + e_i^T A^{-1} (b - A_{+i})]$$

$$= \det(A) [1 + \dots^T (\dots \dots)]$$

$$A^{-1}A = I$$

*i<sup>th</sup> col as*

$$= \det(A) [1 + \gamma_{ii} - 1] = \gamma_{ii} \det(F)$$

(6)

### When is Cramer's Rule Useful?

- When only need 1 component of  $\vec{x}$ .
- When  $A, \vec{b}$  depend on a parameter  $t$  and we want to understand how  $\vec{x}$  depends on  $t$ .
  - We would like analytic formula for  $\vec{x}(t)$ . Cramer's rule gives it to us!

on it  
Ex

In  $\mathbb{R}^2$

START HERE

COFACTORS

We know  $\det(A)$  depends linearly on 1st row.

SINCE

So  $[a_{11} \ a_{12} \ \dots \ a_{1n}] = \sum_{i=1}^n a_{1i} \vec{e}_i^T$

Let  $A = a_{11} \det \left( \frac{\vec{e}_1^T}{A_{21}} \right) + a_{12} \det \left( \frac{\vec{e}_2^T}{A_{21}} \right) + \dots + a_{1n} \det \left( \frac{\vec{e}_n^T}{A_{21}} \right)$

Let  $M_{ij} = (n-1) \times (n-1)$  minor obtained by deleting row  $i$ ,  
 $\begin{matrix} 1 & \dots & 0 \end{matrix}$

(9)

Now

$$\left| \begin{array}{c} \vec{e}_1^T \\ A_{2\#} \\ \vdots \\ A_{n\#} \end{array} \right| = \left| \begin{array}{c|c} 1 & 0 \\ * & \vdots \\ * & M_{11} \end{array} \right|$$

$$\frac{\text{BLOCK}}{\text{DET}} = 1. \det(M_{11})$$

And

$$\left| \begin{array}{c} \vec{e}_2^T \\ A_{2\#} \\ \vdots \\ A_{n\#} \end{array} \right| = \left| \begin{array}{c|c|c|c} 0 & 1 & 0 & \dots \\ * & \vdots & (M_{12})_{*1} & (M_{12})_{*(2-n)} \\ * & 1 & * & \dots \end{array} \right|$$

$$\frac{\text{SWAP}}{\text{2 cases}} = - \left| \begin{array}{c|c} 1 & 0 \\ + & \vdots \\ * & M_{12} \end{array} \right| = - \det(M_{12})$$

DEFN  $(i,j)$  - COFACTOR of  $A$  is

$$\boxed{\hat{A}_{ij} = (-1)^{i+j} \det(M_{ij})}$$

FORMULATE

(1)

$$\det(A) \stackrel{\text{Row 1}}{=} a_{11} \overset{\circ}{A}_{11} + a_{12} \overset{\circ}{A}_{12} + \dots + a_{1n} \overset{\circ}{A}_{1n}$$

$$\stackrel{\text{Row 2}}{=} a_{21} \overset{\circ}{A}_{21} + a_{22} \overset{\circ}{A}_{22} + \dots + a_{2n} \overset{\circ}{A}_{2n}$$

$$\stackrel{\text{Col } j}{=} a_{1j} \overset{\circ}{A}_{1j} + \dots + a_{nj} \overset{\circ}{A}_{nj}$$

Ex Cofactor expansion ~~row or col~~ <sup>quick</sup> ~~method~~ when have lots of zeros na

$$|A| = \left| \begin{array}{cccc} 1 & 2 & 3 & 4 \\ 0 & 0 & 5 & 0 \\ 7 & 8 & 9 & 10 \\ 0 & 11 & 12 & 0 \end{array} \right| \stackrel{\text{Row 2}}{=} -5 \left| \begin{array}{ccc} 1 & 2 & 4 \\ 7 & 8 & 10 \\ 0 & 11 & 0 \end{array} \right|$$

$$= (-5)(-11) \left| \begin{array}{cc} 1 & 4 \\ 7 & 0 \end{array} \right|$$

$$= 55 (10 - 28) = 55 \cdot (-18).$$

However when we no zero entries in  $A_{nn}$ , ~~for example~~

~~this requires~~ method is very slow. ~~when n is larger than~~  
~~requires over  $n!$  mults~~

Ex For  $6 \times 6$  matrix need over 5 million mults  
to calculate  $\det(A)$  using cofactors.

For  $100 \times 100$  need over  $10^{150}$  mults. <sup>At 16Hz machine</sup>  $10^{150} \text{ mults} \approx 10^{150} \text{ bits} \approx 10^{150} \text{ Hz sec}$

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