LINEAR ALGEBRA I

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Determinants and Cofactor Example 6.1 Let n = 2. Expansion

Let us consider the following equations of 2×2 matrix.

$$\begin{bmatrix} a & b \\ c & d \end{bmatrix} \begin{bmatrix} d & -b \\ -c & a \end{bmatrix}$$

$$= (ad - bc) \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} = \begin{bmatrix} d & -b \\ -c & a \end{bmatrix} \begin{bmatrix} a & b \\ c & d \end{bmatrix}.$$

If $ad - bc \neq 0$, the matrix on the left has its inverse. If ad - bc = 0, then it cannot have its inverse. Why?

Definition 6.1 Let $A = (a_{i,j})$ be a square matrix of size n. We define the determinant of A denoted by det(A) recursively as follows.

- 1. If n = 1 and A = (a), then det(A) = a.
- 2. Suppose n > 1 and the determinant of all square matrices of size n-1 are defined. Then for $1 \leq i, j \leq n$, the minor of entry $a_{i,j}$ is denoted by $M_{i,j}$ and is defined to be the determinant of the submatrix that remains after ith row and jth column are deleted from A. The number $(-1)^{i+j}M_{i,j}$ is denoted by $C_{i,j}$ and is called the cofactor of entry $a_{i,j}$. Let

$$\det(A) = a_{1,1}C_{1,1} + a_{1,2}C_{1,2} + \dots + a_{1,n}C_{1,n}.$$

Definition 6.2 Let $A = (a_{i,j})$ be a square matrix of size n. Then the left matrix is called the matrix of cofactors from A, and the matrix on the right that is the transpose of the left is called the adjoint of A and denoted by adj(A).

$$\tilde{A} = \begin{bmatrix} C_{1,1} & C_{1,2} & \cdots & C_{1,n} \\ C_{2,1} & C_{2,2} & \cdots & C_{2,n} \\ \vdots & \vdots & \ddots & \vdots \\ C_{n,1} & C_{n,2} & \cdots & C_{n,n} \end{bmatrix},$$

$$\operatorname{adj}(A) = \begin{bmatrix} C_{1,1} & C_{2,1} & \cdots & C_{n,1} \\ C_{1,2} & C_{2,2} & \cdots & C_{n,2} \\ \vdots & \vdots & \ddots & \vdots \\ C_{1,n} & C_{2,n} & \cdots & C_{n,n} \end{bmatrix}.$$

$$A = \begin{bmatrix} a & b \\ c & d \end{bmatrix}, \ M_{1,1} = d, M_{1,2} = c, M_{2,1} = b, M_{2,2} = a.$$

$$\tilde{A} = \begin{bmatrix} d & -c \\ -b & a \end{bmatrix}, \operatorname{adj}(A) = \begin{bmatrix} d & -b \\ -c & a \end{bmatrix},$$

and det(A) = ad - bc

Theorem 6.1 Let $A = (a_{i,j})$ be a square matrix of size n and adj(A) the adjoint of A. Then

$$A \cdot \operatorname{adj}(A) = \det(A)I = \operatorname{adj}(A) \cdot A.$$

$$\left[\begin{array}{ccccc} a_{1,1} & a_{1,2} & \cdots & a_{1,n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{i,1} & a_{i,2} & \cdots & a_{i,n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{n,1} & a_{n,2} & \cdots & a_{n,n} \end{array} \right] \left[\begin{array}{ccccc} C_{1,1} & \cdots & C_{j,1} & \cdots & C_{n,1} \\ C_{1,2} & \cdots & C_{j,2} & \cdots & C_{n,2} \\ \vdots & \ddots & \vdots & \ddots & \vdots \\ C_{1,n} & \cdots & C_{j,n} & \cdots & C_{n,n} \end{array} \right]$$

$$= \begin{bmatrix} \det(A) & 0 & \cdots & 0 \\ 0 & \det(A) & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & \det(A) \end{bmatrix}$$

Corollary 6.2 (2.1.1, 2.1.2) Let $A = (a_{i,j})$ be a square matrix of size n and $C_{i,j}$ the cofactor entry of $a_{i,j}$. Then the following hold.

- (i) $\det(A) = a_{i,1}C_{i,1} + a_{i,2}C_{i,2} + \cdots + a_{i,n}C_{i,n}$ for
- (ii) $\det(A) = a_{1,j}C_{1,j} + a_{2,j}C_{2,j} + \dots + a_{n,j}C_{n,j}$ for $j = 1, 2, \dots, n$.
- (iii) $a_{i,1}C_{j,1} + a_{i,2}C_{j,2} + \dots + a_{i,n}C_{j,n} = 0$ for $i, j = 1, 2, \dots, n$ with $i \neq j$.
- (iv) $a_{1,j}C_{1,i} + a_{2,j}C_{2,i} + \dots + a_{n,j}C_{i,n} = 0$ for $i, j = 1, 2, \dots, n$ with $i \neq j$.
- (iv) A is invertible if and only if $det(A) \neq 0$. In this

$$A^{-1} = \frac{1}{\det(A)} \begin{bmatrix} C_{1,1} & C_{2,1} & \cdots & C_{n,1} \\ C_{1,2} & C_{2,2} & \cdots & C_{n,2} \\ \vdots & \vdots & \ddots & \vdots \\ C_{1,n} & C_{2,n} & \cdots & C_{n,n} \end{bmatrix}.$$

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Remarks. At this point by computation it is possible to prove (i) (iii) of the corollary. But it is very difficult to prove the rest. As for (iv), it can be shown that $\det(A) \neq 0$ implies the invertibility of A but the converse is not yet possible.

7 Evaluation of Determinants

Review Let $A = (a_{i,j})$ be an $n \times n$ matrix.

- 1. $\operatorname{adj}(A) = \tilde{A}^T = (C_{i,j})^T = ((-1)^{i+j} M_{i,j})^T$.
- 2. Aadj(A) = det(A)I = adj(A)A.
- 3. If $det(A) \neq 0$, then A is invertible and $A^{-1} = \frac{1}{\det(A)} adj(A)$.
- 4. If $A\boldsymbol{x} = \boldsymbol{b}$ and $\det(A) \neq 0$, then $\boldsymbol{x} = A^{-1}\boldsymbol{b} = \frac{1}{\det(A)}\operatorname{adj}(A)\boldsymbol{b}$.

Theorem 7.1 (Cramer's Rule (2.1.4)) If Ax = b is a system of n linear equations in n unknowns such that $det(A) \neq 0$, then the system has a unique solution. The solution is

$$x_1 = \frac{\det(A_1)}{\det(A)}, \ x_2 = \frac{\det(A_2)}{\det(A)}, \dots, \ x_n = \frac{\det(A_n)}{\det(A)},$$

where A_j is the matrix obtained by replacing the entries in the jth column of A by **b**.

Proof. Recall that if $C_{i,j}$ is a cofactor of entry $a_{i,j}$, and

$$\det(A) = a_{1,j}C_{1,j} + a_{2,j}C_{2,j} + \cdots + a_{n,j}C_{n,j} \text{ for } j = 1, 2, \dots, n$$

by Corollary 6.2 (iv).

$$\mathbf{x} = A^{-1}\mathbf{b}$$

$$= \frac{1}{\det(A)} \begin{bmatrix} C_{1,1} & C_{2,1} & \cdots & C_{n,1} \\ C_{1,2} & C_{2,2} & \cdots & C_{n,2} \\ \vdots & \vdots & \ddots & \vdots \\ C_{1,n} & C_{2,n} & \cdots & C_{n,n} \end{bmatrix} \begin{bmatrix} b_1 \\ b_2 \\ \vdots \\ b_n \end{bmatrix}$$

$$= \frac{1}{\det(A)} \begin{bmatrix} b_1C_{1,1} + b_2C_{2,1} + \cdots + b_nC_{n,1} \\ b_1C_{1,2} + b_2C_{2,2} + \cdots + b_nC_{n,2} \\ \cdots \\ b_1C_{1,n} + b_2C_{2,n} + \cdots + b_nC_{n,n} \end{bmatrix}.$$

Definition 7.1 Let $A = (a_{i,j})$ be a square matrix of size n.

- 1. A is said to be an upper triangular matrix if $a_{i,j} = 0$ for all i > j.
- 2. A is said to be a lower triangular matrix if $a_{i,j} = 0$ for all i < j.

3. A is said to be a diagonal matrix if $a_{i,j} = 0$ for all $i \neq j$.

Theorem 7.2 (2.1.3, 2.2.2, 2.2.3) Let $A = (a_{i,j})$ be a square matrix of size n.

- (i) $\det(A) = \det(A^T)$.
- (ii) If A is a triangular matrix (upper triangular lower triangular, or diagonal). then $det(A) = a_{1,1}a_{2,2}\cdots a_{n,n}$.
- (iii) The value of the determinant changes as follows by elementary row operations.
 - (a) $A \xrightarrow{[i;c]} B \Rightarrow \det(B) = c \det(A)$, and |P(i;c)A| = |P(i;c)||A| = c|A|.
 - (b) $A \xrightarrow{[i,j]} B \Rightarrow \det(B) = -\det(A)$, and |P(i,j)A| = |P(i;c)||A| = -|A|.
 - $\begin{array}{ccc} \text{(c)} & A & \stackrel{[i,j;c]}{\rightarrow} & B & \Rightarrow \det(B) &= \det(A), & and \\ & |P(i,j;c)A| = |P(i,j;c)||A| = |A|. \end{array}$

Similar results hold for elementary column operations by Theorem 7.2 (i).

8 Properties of the Determinant Function

Let $A = (a_{i,j})$ be an $n \times n$ square matrix. We write

$$A = \begin{bmatrix} a_{1,1} & a_{1,2} & \cdots & a_{1,n} \\ a_{2,1} & a_{2,2} & \cdots & a_{2,n} \\ & \cdots & & & \\ a_{n,1} & a_{n,2} & \cdots & a_{n,n} \end{bmatrix} = \begin{bmatrix} \mathbf{a}_1 \\ \mathbf{a}_2 \\ \vdots \\ \mathbf{a}_m \end{bmatrix},$$

where $\mathbf{a}_i = [a_{i,1}, a_{i,2}, \dots, a_{i,n}].$

Proposition 8.1 Let $A = (a_{i,j})$ be an $n \times n$ square matrix and a_i its i-th row. Then the following hold.

(i) For a constant c,

$$c\det(A) = \det \left[egin{array}{c} oldsymbol{a}_1 \ dots \ c \cdot oldsymbol{a}_i \ dots \ oldsymbol{a}_n \end{array}
ight],$$

$$\det \left[egin{array}{c} oldsymbol{a}_1 \ dots \ oldsymbol{a}_i + oldsymbol{a}'_i \ dots \ oldsymbol{a}_n \end{array}
ight] = \det \left[egin{array}{c} oldsymbol{a}_1 \ dots \ oldsymbol{a}_i \ dots \ oldsymbol{a}_n \end{array}
ight] + \det \left[egin{array}{c} oldsymbol{a}_1 \ dots \ oldsymbol{a}'_i \ dots \ oldsymbol{a}_n \end{array}
ight].$$

(ii) If $\mathbf{a}_i = \mathbf{a}_j$ for some $i \neq j$, then $\det(A) = 0$.

Proof. (i) Straightforward by cofactor expansion along the i-th row.

(ii) Use induction.

Remarks. Let D be a function defined for each square matrix of size n. If D(I) = 1 and

$$c \cdot D(A) = D \begin{pmatrix} \begin{vmatrix} a_1 \\ \vdots \\ c \cdot a_i \\ \vdots \\ a_n \end{pmatrix},$$

$$D \begin{pmatrix} \begin{vmatrix} a_1 \\ \vdots \\ a_i + a'_i \\ \vdots \\ a_n \end{pmatrix} = D \begin{pmatrix} \begin{vmatrix} a_1 \\ \vdots \\ a_i \\ \vdots \\ a_n \end{pmatrix} + D \begin{pmatrix} \begin{vmatrix} a_1 \\ \vdots \\ a'_i \\ \vdots \\ a_n \end{pmatrix}$$

Then $D(A) = \det(A)$ for all matrices A.

Theorem 8.2 (2.2.3) Let $A = (a_{i,j})$ be a square matrix of size n. The value of the determinant changes as follows by elementary row operations.

(a)
$$A \xrightarrow{[i;c]} B \Rightarrow \det(B) = c \det(A)$$
, and $|P(i;c)A| = |P(i;c)||A| = c|A|$.

(b)
$$A \xrightarrow{[i,j]} B \Rightarrow \det(B) = -\det(A)$$
, and $|P(i,j)A| = |P(i;c)||A| = -|A|$.

(c)
$$A \xrightarrow{[i,j;c]} B \Rightarrow \det(B) = \det(A)$$
, and $|P(i,j;c)A| = |P(i,j;c)||A| = |A|$.

In particular, if P is an elementary matrix, |PA| =|P||A|.

Proof. (a) Straightforward from Proposition 8.1 (i).

(b) We have from the following.

$$0 = \begin{vmatrix} \mathbf{a}_1 \\ \vdots \\ \mathbf{a}_i + \mathbf{a}_j \\ \vdots \\ \mathbf{a}_i + \mathbf{a}_j \\ \vdots \\ \mathbf{a}_n \end{vmatrix} = \begin{vmatrix} \mathbf{a}_1 \\ \vdots \\ \mathbf{a}_i \\ \vdots \\ \mathbf{a}_j \\ \vdots \\ \mathbf{a}_n \end{vmatrix} \cdot \begin{vmatrix} \mathbf{a}_1 \\ \vdots \\ \mathbf{a}_j \\ \vdots \\ \mathbf{a}_i \\ \vdots \\ \mathbf{a}_n \end{vmatrix}.$$

(c) We have from the following.

Theorem 8.3 (2.3.3) A square matrix is invertible if and only if $det(A) \neq 0$.

Proof. If $det(A) \neq 0$, then A is invertible. Conversely if A is invertible, A can be written as a product of elementary matrices.

Theorem 8.4 (2.3.1) Let A and B be square matrices of size n. Then

$$\det(AB) = \det(A)\det(B).$$

Proof. If A is not invertible, then by Theorem ??, AB is not invertible. Hence det(AB) = 0 =det(A) det(B) by Theorem 8.3. On the other hand, if A is invertible by Theorem ??, A is a product of elementary matrices. Let $A = P_1 P_2 \cdots P_\ell$. Now by consecutive applications of Theorem 8.2,

$$|AB| = |P_1P_2 \cdots P_{\ell}B| = |P_1||P_2 \cdots P_{\ell}B|$$

= |P_1||P_2|\cdots |P_{\ell}||B| = |P_1P_2 \cdots P_{\ell}||B|
= |A||B|.

This proves the assertion.

Example 8.1 The following is called the Vandermonde's determinant.

(b)
$$A \xrightarrow{[i,j]} B \Rightarrow \det(B) = -\det(A)$$
, and $|P(i,j)A| = |P(i;c)||A| = -|A|$.
(c) $A \xrightarrow{[i,j;c]} B \Rightarrow \det(B) = \det(A)$, and $|P(i,j;c)A| = |P(i,j;c)A| = |P(i,j;c)A| = |A|$.
In particular, if P is an elementary matrix, $|PA| = |P(i,j;c)A| = |P(i,j$

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where
$$\begin{array}{rcl} {m{a}}_{\ell} &=& [a_{\ell,1}, a_{\ell,2}, \ldots, a_{\ell,n}] \\ & j = 1, 2, \ldots, n, \\ {m{a}}_{i}' &=& [a'_{i,1}, a'_{i,2}, \ldots, a'_{i,n}] \\ & c \text{ a constant.} \end{array}$$

Size Two

$$\begin{vmatrix} a_{1,1} & a_{1,2} \\ a_{2,1} & a_{2,2} \end{vmatrix} = \begin{vmatrix} a_{1,1} & 0 \\ a_{2,1} & a_{2,2} \end{vmatrix} + \begin{vmatrix} 0 & a_{1,2} \\ a_{2,1} & a_{2,2} \end{vmatrix}$$

$$= \begin{vmatrix} a_{1,1} & 0 \\ a_{2,1} & 0 \end{vmatrix} + \begin{vmatrix} a_{1,1} & 0 \\ 0 & a_{2,2} \end{vmatrix}$$

$$+ \begin{vmatrix} 0 & a_{1,2} \\ a_{2,1} & 0 \end{vmatrix} + \begin{vmatrix} 0 & a_{1,2} \\ 0 & a_{2,2} \end{vmatrix}$$

$$= a_{1,1}a_{2,2} \begin{vmatrix} 1 & 0 \\ 0 & 1 \end{vmatrix} + a_{1,2}a_{2,1} \begin{vmatrix} 0 & 1 \\ 1 & 0 \end{vmatrix}$$

$$= (+1)a_{1,1}a_{2,2} + (-1)a_{1,2}a_{2,1}.$$

Size Three: Formula of Sarras

$$\begin{vmatrix} a_{1,1} & a_{1,2} & a_{1,3} \\ a_{2,1} & a_{2,2} & a_{2,3} \\ a_{3,1} & a_{3,2} & a_{3,3} \end{vmatrix}$$

$$= a_{1,1}a_{2,2}a_{3,3} \begin{vmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{vmatrix}$$

$$+ a_{1,1}a_{2,3}a_{3,2} \begin{vmatrix} 1 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & 1 & 0 \end{vmatrix}$$

$$+ a_{1,2}a_{2,1}a_{3,3} \begin{vmatrix} 0 & 1 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 1 \end{vmatrix}$$

$$+ a_{1,2}a_{2,1}a_{3,3} \begin{vmatrix} 0 & 1 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 1 \end{vmatrix}$$

$$+ a_{1,2}a_{2,1}a_{3,1} \begin{vmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 1 & 0 & 0 \end{vmatrix}$$

$$+ a_{1,3}a_{2,1}a_{3,2} \begin{vmatrix} 0 & 0 & 1 \\ 1 & 0 & 0 \\ 0 & 1 & 0 \end{vmatrix}$$

$$+ a_{1,3}a_{2,1}a_{3,2} \begin{vmatrix} 0 & 0 & 1 \\ 1 & 0 & 0 \\ 0 & 1 & 0 \end{vmatrix}$$

$$= (+1)a_{1,1}a_{2,2}a_{3,3} + (-1)a_{1,1}a_{2,3}a_{3,2}$$

$$+ (-1)a_{1,2}a_{2,1}a_{3,3} + (+1)a_{1,2}a_{2,3}a_{3,1}$$

$$+ (+1)a_{1,3}a_{2,1}a_{3,2} + (-1)a_{1,3}a_{2,2}a_{3,1}$$

$$= a_{1,1}a_{2,2}a_{3,3} + a_{1,2}a_{2,3}a_{3,1} + a_{1,3}a_{2,1}a_{3,2}$$

$$= a_{1,1}a_{2,2}a_{3,3} + a_{1,2}a_{2,3}a_{3,1} + a_{1,3}a_{2,1}a_{3,2}$$

Definition 9.1 A permutation of the set of integers $\{1, 2, ..., n\}$ is an arrangement of these integers in some order without omissions or repetitions. Let S_n denote the set of all permutations of $\{1, 2, ..., n\}$. Let $\sigma = (i_1, i_2, ..., i_n)$ be a permutation. Then the number of inversions, denoted by $\ell(\sigma)$, is defined by

 $-a_{1,1}a_{2,3}a_{3,2} - a_{1,2}a_{2,1}a_{3,3} - a_{1,3}a_{2,2}a_{3,1}$.

$$\ell(\sigma) = |\{(j, k) \mid j < k, i_j > i_k\}|.$$

The signature of σ , denoted by sign(σ), is defined by

$$sign(\sigma) = (-1)^{\ell(\sigma)}.$$

A permutation is called *even* if the total number of inversions, i.e., $\ell(\sigma)$ is an even integer, and is called *odd* if the total number of inversions is an odd integer.

Theorem 9.1 Let $A = (a_{i,j})$ be a square matrix of size n. Then

$$\det(A) = \sum_{(i_1, i_2, \dots, i_n) \in S_n} sign((i_1, i_2, \dots, i_n)) a_{1, i_1} a_{2, i_2} \cdots a_{n, i_n}$$
$$= \sum_{(i_1, i_2, \dots, i_n) \in S_n} (-1)^{\ell((i_1, i_2, \dots, i_n))} a_{1, i_1} a_{2, i_2} \cdots a_{n, i_n}.$$

Proof. Let $(i_1, i_2, \ldots, i_n) \in S_n$ and $P(i_1, i_2, \ldots, i_n)$ be a square matrix of size n such that (j, i_j) entry is 1 and 0 otherwise. Then

$$\det(A) = \sum_{(i_1, i_2, \dots, i_n) \in S_n} a_{1, i_1} a_{2, i_2} \cdots a_{n, i_n} |P(i_1, i_2, \dots, i_n)|$$

$$= \sum_{(i_1, i_2, \dots, i_n) \in S_n} (-1)^{\ell((i_1, i_2, \dots, i_n))} a_{1, i_1} a_{2, i_2} \cdots a_{n, i_n}.$$

Definition 9.2 For an $n \times n$ square matrix A, a nonzero vector \mathbf{v} and a scalar λ , if $A\mathbf{v} = \lambda \mathbf{v}$, then λ is called an *eigenvalue* of A and \mathbf{v} an eigenvector of A. $\det(tI - A)$ is a polynomial of degree n in t and is called the *characteristic polynomial* of A.

10 Equivalent Conditions

Theorem 10.1 (2.3.6) If A is an $n \times n$ matrix, then the following are equivalent.

- (a) A is invertible.
- (b) Ax = 0 has only the trivial solution, i.e., x = 0.
- (c) The reduced row-echelon form of A is I_n .
- (d) A is expressible as a product of elementary matrices.
- (e) Ax = b is consistent for every $n \times 1$ matrix b.
- (f) Ax = b has exactly one solution for every $n \times 1$ matrix b.
- (g) $\det(A) \neq 0$.

Exercise 10.1 What are the negations of the conditions above?