Definition 1. We define...

A comment to myself from Andrew

A note from Laura

A comment from howald

Example 2. Here's one...

Definition 3. Let A be an $n \times n$ matrix with coefficients in a commutative unital ring R. We define the determinant of A to be:

$$\det(A) = \sum_{\sigma \in S_n} \operatorname{sgn}(\sigma) \prod_i a_{i,\sigma(i)}$$

Theorem 4. (Properties of the determinant)

- (1) (calibration) $det(I_n) = 1$
- (2) (multilinearity) det is R-linear in each row. That is:

$$\det \begin{pmatrix} v_1 \\ \vdots \\ av + bw \\ \vdots \\ v_n \end{pmatrix} = a \det \begin{pmatrix} v_1 \\ \vdots \\ v \\ \vdots \\ v_n \end{pmatrix} + b \det \begin{pmatrix} v_1 \\ \vdots \\ w \\ \vdots \\ v_n \end{pmatrix}$$

(3) (alternating) det is alternating on the rows: (Here v and w are meant to represent arbitrary distinct row positions, including row 1 or row n.

$$\det \begin{pmatrix} \vdots \\ v \\ \vdots \\ w \\ \vdots \end{pmatrix} = -\det \begin{pmatrix} \vdots \\ w \\ \vdots \\ v \\ \vdots \end{pmatrix}$$

- (4) (zero rows) If A has a zero row, then det(A) = 0.
- (5) (repeated rows) If A has a repeated row, then det(A) = 0.
- (6) (Permutation Matrix) Let P_{σ} be the permutation matrix associated to a permutation σ so that $P_{i,\sigma(i)} = 1$ but P is otherwise zero. Then $\det(P_{\sigma}) = \operatorname{sgn}(\sigma)$
- (7) $(Symmetry) \det(A) = \det(A^T)$
- (8) (Columns) det is linear on each column, and alternating on columns.
- (9) (Laplace expansion on row i, n > 1) For a matrix A, write a_{ij} for its entries, and write A_{ij} for the matrix (A with row i and column j removed). Fix $1 \le i \le n$. Then

$$\det(A) = \sum_{i} (-1)^{i+j} a_{ij} \det(A_{ij})$$

(10) (Cramer's rule, n > 1) For a matrix A, let C, the cofactor matrix of A, be the matrix whose i, j entry is $C_{ij} = (-1)^{i+j} \det(A_{ij})$, as above. Then

$$AC^T = \det(A)I = C^T A$$

(11) (Homomorphism) det(AB) = det(A) det(B)

Proof. For 1, the identity permutation is the only contributing term to the sum det(A). The proof of property 6 is basically the same.

To prove that determinant satisfies property 2, fix k and let (a_{k1}, \ldots, a_{kn}) be a row of A. Note that the expression $\sum_{\sigma \in S_n} \operatorname{sgn}(\sigma) \prod_i a_{i,\sigma(i)}$ is a sum of products, each of which has exactly one a_{kj} . So it can be regrouped in the form $c_1 a_{k1} + \ldots + c_n a_{kn}$, which is clearly a linear function of the row vector.

The alternating property (property 3) is an exercise in reindexing: If B is obtained from A by switching rows i_1 and i_2 , and τ is the corresponding transposition, then

$$\det(B) = \sum_{\sigma \in S_n} \operatorname{sgn}(\sigma\tau) \prod_i b_{i,\sigma\tau(i)} = \sum_{\sigma \in S_n} - \operatorname{sgn}(\sigma) \prod_i b_{\tau i,\sigma(i)} = \sum_{\sigma \in S_n} - \operatorname{sgn}(\sigma) \prod_i a_{i,\sigma(i)} = -\det(A)$$

Property 4 follows from 2.

Property 5 follows from property 3 unless 2 is a zerodivisor. For a general proof, assume that rows i_1 and i_2 of A are identical, and let $\tau = (i_1 i_2)$. Then

$$\det(A) = \sum_{\sigma \in S_n} \operatorname{sgn}(\sigma) \prod_i a_{i,\sigma(i)} = \sum_{\sigma \in A_n} \left[\operatorname{sgn}(\sigma) \prod_i a_{i,\sigma(i)} + \operatorname{sgn}(\sigma\tau) \prod_i a_{i,\sigma\tau(i)} \right]$$

The last product may be rewritten $\prod_i a_{\tau(i),\sigma(i)} = \prod_i a_{i,\sigma(i)}$, and everything cancels.

Properties 1-5 (just 1-3 if 2 is a nonzerodivisor) together imply the formula for det(A) given in the definition. In some contexts these first three properties are taken to be the definition of the determinant function.

The symmetry property (7) follows from the definition:

$$\det(A^T) = \sum_{\sigma \in S_n} \operatorname{sgn}(\sigma) \prod_i a_{\sigma(i),i} = \sum_{\sigma \in S_n} \operatorname{sgn}(\sigma^{-1}) \prod_i a_{i,\sigma(i)} = \det(A)$$

Antilinearity in columns (8) follows from symmetry.

Next we prove the Laplace expansion 9. Fix row index k. Grouping the terms of the sum $\det(A)$ by the value $\sigma(k)$ gives $\det(A) = c_1 a_{k1} + \ldots + c_n a_{kn}$, as in the proof of linearity. Now

$$c_j = \sum_{\sigma \in S_n, \sigma(k) = j} \operatorname{sgn}(\sigma) \prod_{i \neq k} a_{i, \sigma(i)}$$

Note that this is a sum of products from the submatrix A_{kj} . Now if $\pi \in S_{n-1} \subset S_n$, we can associate to π the permutation $\sigma_{\pi} = (j, j+1, \ldots, n)\pi(n, \ldots, k+1, k) \in S_n$, which sends k to j. The permutations σ for which $\sigma(k) = j$ are exactly the permutations σ_{π} for $\pi \in S_n$, and

$$sgn(\sigma) \prod_{i \neq k} a_{i,\sigma(i)} = (-1)^{k+j} sgn(\pi) \prod_{i=1}^{n-1} [A_k j]_{i,\pi(i)}$$

Therefore $c_j = \det(A_{kj})$ as desired.

Next we prove Cramer's rule. Let A be a matrix and let C be the cofactor matrix of A. The (i, i) entry of AC^T is the Laplace expansion for $\det(A)$. The (i, j) entry $(i \neq j)$ is a Laplace expansion for a matrix like A but with row j replaced with row i, which forces zero determinant. For the product C^TA , we use a column variant of the Laplace expansion, by symmetry.

Finally we prove multiplicativity. If R is a field, things are much easier. Since we need the result more generally, we choose a strategy of direct computation. Let A and B be $n \times n$ matrices.

$$\begin{split} \det(AB) &= \sum_{\sigma \in S_n} \operatorname{sgn}(\sigma) \prod_i (AB)_{i,\sigma(i)} \\ &= \sum_{\sigma \in S_n} \operatorname{sgn}(\sigma) \prod_i \sum_k A_{ik} B_{k,\sigma(i)} \\ &= \sum_{\sigma \in S_n} \operatorname{sgn}(\sigma) \sum_{f:[n] \to [n]} \prod_i A_{i,f(i)} B_{f(i),\sigma(i)} \\ &= \sum_{f:[n] \to [n]} \sum_{\sigma \in S_n} \operatorname{sgn}(\sigma) \prod_i A_{i,f(i)} B_{f(i),\sigma(i)} \\ &= \sum_{\pi \in S_n} \sum_{\sigma \in S_n} \operatorname{sgn}(\sigma) \prod_i A_{i,\pi(i)} B_{\pi i,\sigma(i)} \quad \text{(see below)} \\ &= \sum_{\pi \in S_n} \sum_{\sigma \in S_n} \operatorname{sgn}(\sigma) \prod_i A_{i,\pi(i)} \prod_j B_{\pi j,\sigma(j)} \quad \text{(reindex j product)} \\ &= \sum_{\pi \in S_n} \sum_{\sigma \in S_n} \operatorname{sgn}(\sigma) \prod_i A_{i,\pi(i)} \prod_j B_{j,\sigma\pi^{-1}(j)} \quad (\sigma = \tau \pi) \\ &= \sum_{\pi \in S_n} \sum_{\tau \in S_n} \operatorname{sgn}(\tau \pi) \prod_i A_{i,\pi(i)} \prod_j B_{j,\tau(j)} \\ &= \left(\sum_{\pi \in S_n} \operatorname{sgn}(\pi) \prod_i A_{i,\pi(i)}\right) \left(\sum_{\tau \in S_n} \operatorname{sgn}(\tau) \prod_j B_{j,\tau(j)}\right) \\ &= \det(A) \det(B) \end{split}$$

It remains to explain the conversion of $\sum_{f:[n]\to[n]}$ to $\sum_{\pi\in S_n}$. We argue that when f is not a permutation, it contributes 0 to the sum. If f is not a permutation, it is not injective. Say f(c)=f(d)=e, with c< d. Then any $\sigma\in S_n$ yields the product

$$\operatorname{sgn}(\sigma) \prod_{i} A_{i,f(i)} B_{f(i),\sigma i} = \operatorname{sgn}(\sigma) \dots A_{c,e} B_{e,\sigma(c)} \dots A_{d,e} B_{e,\sigma(d)} \dots$$

The permutation $\sigma \cdot (cd)$ yields:

$$\operatorname{sgn}(\sigma(cd)) \prod_{i} A_{i,f(i)} B_{f(i),\sigma i} = -\operatorname{sgn}(\sigma) \dots A_{c,e} B_{e,\sigma(d)} \cdot \dots A_{d,e} B_{e,\sigma(c)} \cdot \dots$$

Terms hidden in "..." are identical, and terms shown are equal. These terms cancel in the sum $\sum_{\sigma \in S_n} P_{\alpha}$. Pairing every permutation σ with its partner $\sigma(cd)$ shows that the entire sum $\sum_{\sigma \in S_n} \operatorname{sgn}(\sigma) \prod_i A_{i,f(i)} B_{f(i),\sigma(i)}$ is zero when f is not a permutation.