Determinant Hung-yi Lee

期中考

• 範圍:ch 1 ~ ch 4

• 時間: 11/09 (五) 上課時間

• 地點:會公告在 ceiba 上

Reference

- MIT OCW Linear Algebra:
 - Lecture 18: Properties of determinants
 - http://ocw.mit.edu/courses/mathematics/18-06-linear-algebraspring-2010/video-lectures/lecture-18-properties-of-determinants/
 - Lecture 19: Determinant formulas and cofactors
 - http://ocw.mit.edu/courses/mathematics/18-06-linear-algebraspring-2010/video-lectures/lecture-19-determinant-formulas-andcofactors/
 - Lecture 20: Cramer's rule, inverse matrix, and volume
 - http://ocw.mit.edu/courses/mathematics/18-06-linear-algebraspring-2010/video-lectures/lecture-20-cramers-rule-inverse-matrixand-volume/
- Textbook: Chapter 3

Determinant

- The determinant of a square matrix is a scalar that provides information about the matrix.
 - E.g. Invertibility of the matrix.
- Learning Target
 - The formula of Determinants
 - The properties of Determinants
 - Cramer's Rule

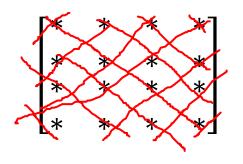
Formula for Determinants

Determinants in High School

• 2 X 2

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

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



• 3 x 3

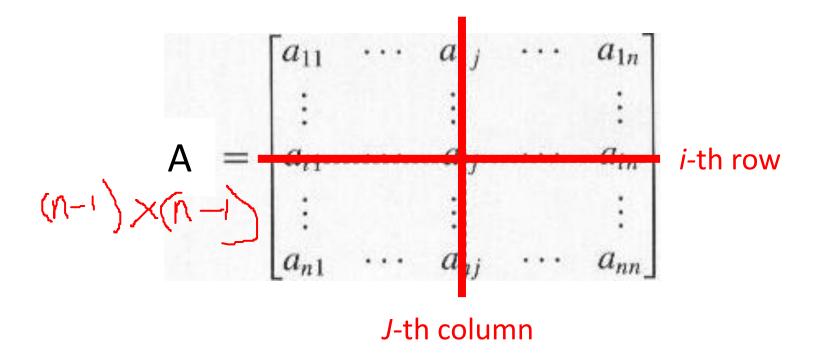
$$A = \begin{bmatrix} 0_1 & 0_2 & 0_3 \\ 0_4 & 0_5 & 0_6 \\ 0_7 & 0_8 & 0_9 \end{bmatrix}$$

$$det(A) =$$

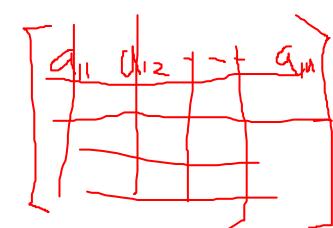
$$a_1 a_5 a_9 + a_2 a_6 a_7 + a_3 a_4 a_8$$
 $-a_3 a_5 a_7 - a_2 a_4 a_9 - a_1 a_6 a_8$

Cofactor Expansion

 Suppose A is an n x n matrix. A_{ij} is defined as the submatrix of A obtained by removing the i-th row and the j-th column.



Cofactor Expansion /-



c_{ii}: (i,j)-cofactor

Pick row 1

$$detA = a_{11}\overline{c_{11}} + a_{12}\overline{c_{12}} + \dots + \underline{a_{1n}}\overline{c_{1n}}$$

Or pick row i

$$detA = a_{i1}c_{i1} + a_{i2}c_{i2} + \dots + a_{in}c_{in}$$

Or pick column j

$$detA = a_{1j}c_{1j} + a_{2j}c_{2j} + \dots + a_{nj}c_{nj}$$

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



2 x 2 matrix

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• Define det([a]) = a

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

Pick the first row

$$det(A) = ac_{11} + bc_{12}$$

$$c_{11} = (-1)^{1+1} det([d]) = d$$

$$c_{12} = (-1)^{1+2} det([c]) = -c$$

3 x 3 matrix

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

Pick row 2

$$A = \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{bmatrix}$$
 Pick row 2
$$det A = \underbrace{a_{21}c_{21} + a_{22}c_{22} + a_{23}c_{23}}_{4}$$

$$(-1)^{2+1}det A_{21}$$

$$(-1)^{2+2}det A_{22}$$

$$(-1)^{2+3}det A_{23}$$

$$A_{21} = \begin{bmatrix} 2 & 3 \\ 5 & 6 \\ 7 & 8 & 9 \end{bmatrix}$$

$$A_{22} = \begin{bmatrix} 1 & 3 \\ 4 & 6 \\ 7 & 9 \end{bmatrix}$$

$$A_{23} = \begin{bmatrix} 1 & 2 \\ 4 & 5 \\ 7 & 8 \end{bmatrix}$$

Example

Given tridiagonal n x n matrix A

$$A = \begin{bmatrix} 1 & 1 & 0 & \cdots & \cdots & 0 & 0 & 0 \\ 1 & 1 & 1 & \cdots & \cdots & 0 & 0 & 0 \\ 0 & 1 & 1 & \cdots & \cdots & 0 & 0 & 0 \\ \vdots & \vdots & \vdots & \vdots & \ddots & \vdots & \vdots & \vdots \\ 0 & 0 & 0 & \cdots & \cdots & 1 & 1 & 0 \\ 0 & 0 & 0 & \cdots & \cdots & 1 & 1 & 1 \\ 0 & 0 & 0 & \cdots & \cdots & 0 & 1 & 1 \end{bmatrix}$$

Find detA when n = 999

$$det A_4$$

$$A_{2} = \begin{bmatrix} 1 & 1 \\ 1 & 1 \end{bmatrix} = \underbrace{a_{11}c_{11}} + \underbrace{a_{12}c_{12}} + \underbrace{a_{13}c_{12}} + \underbrace{a_{14}c_{14}}_{0}$$

$$A_{3} = \begin{bmatrix} 1 & 1 & 0 \\ 1 & 1 & 1 \\ 0 & 1 & 1 \end{bmatrix} \qquad c_{11} = (-1)^{2}det \begin{bmatrix} 1 & 1 & 0 \\ 1 & 1 & 1 \\ 0 & 1 & 1 \end{bmatrix}$$

$$= det(A_{3})$$

$$A_{4} = \begin{bmatrix} 1 & 1 & 0 \\ 1 & 1 & 1 \\ 0 & 1 & 1 \end{bmatrix} \qquad c_{12} = (-1)^{3}det \begin{bmatrix} 1 & 1 & 0 \\ 0 & 1 & 1 \\ 0 & 1 & 1 \end{bmatrix}$$

 $=-det(A_2)$

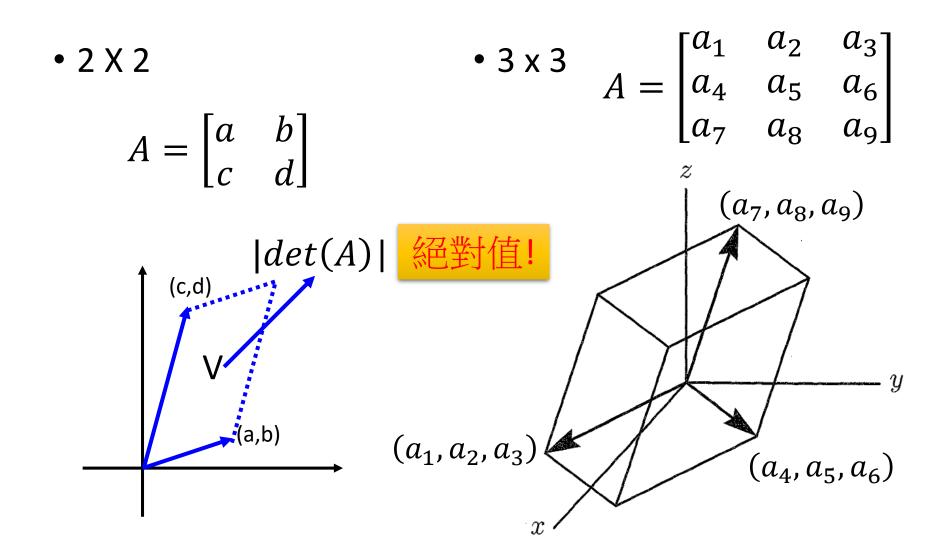
$$= det(\underline{A}_2)$$

Example

$$det(A_4) = det(A_3) - det(A_2)$$
 $det(A_n) = det(A_{n-1}) - det(A_{n-2})$
 $det(A_1) = 1 \qquad det(A_2) = 0 \qquad det(A_3) = -1$
 $det(A_4) = -1 \qquad det(A_5) = 0 \qquad det(A_6) = 1$
 $det(A_7) = 1 \qquad det(A_8) = 0 \qquad \dots$

Properties of Determinants

Determinants in High School



- Basic Property 1: det(I) = 1
- Basic Property 2: Exchange rows only reverses the sign of det (do not change absolute value)
- Basic Property 3: Determinant is "linear" for each row

Area in 2d and Volume in 3d have the above properties

Can we say determinant is the "Volume" also in high dimension?

- Basic Property 1:
 - det(I) = 1

正方形 面積為
$$\mathbf{1}$$

$$I_2 = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$$

$$det(I_2) = 1$$

正立方體 體積為 1
$$I_3 = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

 $det(I_3) = 1$

- Basic Property 2:
 - Exchanging rows only reverses the sign of det

$$det \begin{pmatrix} \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \end{pmatrix} = 1$$

$$det \begin{pmatrix} \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \end{pmatrix} = -1$$

$$det \begin{pmatrix} \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix} \end{pmatrix} = -1$$

$$det \begin{pmatrix} \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 0 & 1 & 0 \end{bmatrix} \end{pmatrix} = 1$$

$$det \begin{pmatrix} \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 1 & 0 & 0 \end{bmatrix} \end{pmatrix} = 1$$

- Basic Property 2:
 - Exchanging rows only reverses the sign of det

If a matrix A has 2 equal rows

$$det(A) = 0$$

$$A \xrightarrow{\text{exchange two rows}} A'$$

$$det(A) = K = det(A') = -K$$

Exchanging the two equal rows yields the same matrix

- Basic Property 3:
 - Determinant is "linear" for each row

$$det \begin{pmatrix} \begin{bmatrix} ta & tb \\ c & d \end{bmatrix} \end{pmatrix} = tdet \begin{pmatrix} \begin{bmatrix} a & b \\ c & d \end{bmatrix} \end{pmatrix}$$

$$(c,d) \qquad (c,d) \qquad ($$

- Basic Property 3:
 - Determinant is "linear" for each row

$$det \begin{pmatrix} \begin{bmatrix} ta & tb \\ c & d \end{bmatrix} \end{pmatrix} = tdet \begin{pmatrix} \begin{bmatrix} a & b \\ c & d \end{bmatrix} \end{pmatrix}$$

Q: find det(2A)

If A is n x n

$$A:det(2A) = 2^n det(A)$$

- Basic Property 3:
 - Determinant is "linear" for each row

$$det \begin{pmatrix} \begin{bmatrix} ta & tb \\ c & d \end{bmatrix} \end{pmatrix} = tdet \begin{pmatrix} \begin{bmatrix} a & b \\ c & d \end{bmatrix} \end{pmatrix}$$

A row of zeros
$$det(A) = 0$$

Set $t = 0$!

A row of zeros volume" is zero

- Basic Property 3:
 - Determinant is "linear" for each row

$$3-b \quad det\left(\begin{bmatrix} a+a' & b+b' \\ c & d \end{bmatrix}\right) = det\left(\begin{bmatrix} a & b \\ c & d \end{bmatrix}\right) + det\left(\begin{bmatrix} a' & b' \\ c & d \end{bmatrix}\right)$$

$$(c,d) \quad (a+a',b+b') \quad (a+a',b+b')$$

- Basic Property 3:
 - Determinant is "linear" for each row

Subtract k x row i from row j (elementary row operation)

$$det \left(\begin{bmatrix} a & b \\ c - ka & d - kb \end{bmatrix} \right)$$

Determinant doesn't change

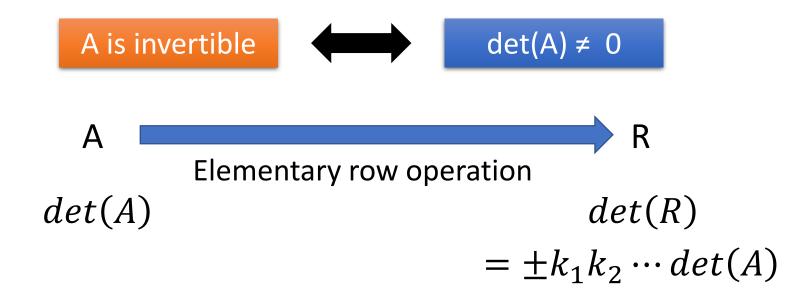
$$\frac{3-b}{c} = det \begin{pmatrix} \begin{bmatrix} a & b \\ c & d \end{bmatrix} \end{pmatrix} + det \begin{pmatrix} \begin{bmatrix} a & b \\ -ka & -kb \end{bmatrix} \end{pmatrix}$$

Determinants for Upper Triangular Matrix

$$U = \begin{bmatrix} d_1 & \cdots & * \\ \vdots & \ddots & \vdots \\ 0 & \cdots & d_n \end{bmatrix} \qquad \begin{array}{l} \text{Killing everything above} \\ \text{Does not change the det} \\ \\ det(U) = det \begin{pmatrix} \begin{bmatrix} d_1 & \cdots & 0 \\ \vdots & \ddots & \vdots \\ 0 & \cdots & d_n \end{bmatrix} \end{pmatrix} \qquad \begin{array}{l} \text{Property 1} \\ \begin{bmatrix} 1 & \cdots & 0 \\ \vdots & \ddots & \vdots \\ 0 & \cdots & 1 \end{bmatrix} \end{pmatrix} \\ \\ \underline{\textbf{3-a}} = d_1 d_2 \cdots d_n det \begin{pmatrix} \begin{bmatrix} 1 & \cdots & 0 \\ \vdots & \ddots & \vdots \\ 0 & \cdots & 1 \end{bmatrix} \end{pmatrix} \\ = 1 \end{array}$$

 $det(U) = d_1 d_2 \cdots d_n$ (Products of diagonal)

Determinants v.s. Invertible



Exchange: Change sign

Scaling: Multiply k

Add row: nothing

If A is invertible, R is identity

$$det(R) = 1 \implies det(A) \neq 0$$

If A is not invertible, R has zero row

$$det(R) = 0 \implies det(A) = 0$$

Invertible

We collect one more properties for invertible!

- Let A be an n x n matrix. A is invertible if and only if
 - The columns of A span Rⁿ
 - For every b in Rⁿ, the system Ax=b is consistent
 - The rank of A is n
 - The columns of A are linear independent
 - The only solution to Ax=0 is the zero vector
 - The nullity of A is zero
 - The reduced row echelon form of A is I_n
 - A is a product of elementary matrices
 - There exists an n x n matrix B such that BA = I_n
 - There exists an n x n matrix C such that AC = I
 - $det(A) \neq 0$

onto

Oneon-one

Example

A is invertible



 $det(A) \neq 0$

$$A = \begin{bmatrix} 2 & 1 & 2 \\ 2 & 4 & 4 \end{bmatrix}$$

For what scalar c is the matrix not invertible?

det(A) = 0

$$det A = 1 \cdot 0 \cdot 7 + (-1) \cdot c \cdot 2 + 2 \cdot (-1) \cdot 1$$
$$-2 \cdot 0 \cdot 2 - (-1) \cdot (-1) \cdot 7 - 1 \cdot c \cdot 1$$
$$= 0 - 2c - 2 - 7 - c = -3c - 9$$

not invertible
$$\longrightarrow$$
 $-3c - 9 = 0$ \Longrightarrow $c = -3$

More Properties of Determinants

• det(AB) = det(A)det(B)Q: find $det(A^{-1})$

$$det(A + B)$$

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

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\therefore A^{-1}A = I \ \therefore det(A^{-1})det(A) = det(I) = 1
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$$\therefore det(A^{-1}) = 1/det(A)$$

Q: find $det(A^2)$

$$det(A^2) = det(A)det(A) = det(A)^2$$

- $det(A^T) = det(A)$
 - Zero row → zero column
 - Same row → same column

Cramer's Rule

Formula for A⁻¹

•
$$A^{-1} = \frac{1}{det(A)}C^{T}$$
 $C = \begin{bmatrix} c_{11} & \cdots & c_{1n} \\ \vdots & \ddots & \vdots \\ c_{n1} & \cdots & c_{nn} \end{bmatrix}$
• $det(A)$: scalar

- C: cofactors of A (C has the same size as A, so does C^T)
- C^T is adjugate of A (adj A, 伴隨矩陣)

$$A = \begin{bmatrix} a & b \\ c & d \end{bmatrix} \qquad C = \begin{bmatrix} c_{11} & c_{12} \\ c_{21} & c_{22} \end{bmatrix} \qquad A^{-1}$$

$$= \begin{bmatrix} d & -c \\ -b & a \end{bmatrix} \qquad = \frac{1}{ad - bc} \begin{bmatrix} d & -b \\ -c & a \end{bmatrix}$$

$$= ad - bc \qquad C^{T} = \begin{bmatrix} d & -b \\ -c & a \end{bmatrix}$$

Formula for A⁻¹

$$A^{-1} = \frac{1}{\det(A)} C^T$$

$$\bullet A = \begin{vmatrix} a & b & c \\ d & e & f \\ g & h & i \end{vmatrix}, A^{-1} = ?$$

$$det(A) = aei + bfg + cdh - ceg - bdi - afh$$

$$C = \begin{bmatrix} + \begin{vmatrix} e & f \\ h & i \end{vmatrix} & - \begin{vmatrix} d & f \\ g & i \end{vmatrix} & + \begin{vmatrix} d & e \\ g & h \end{vmatrix} \\ - \begin{vmatrix} b & c \\ h & i \end{vmatrix} & + \begin{vmatrix} a & c \\ g & i \end{vmatrix} & - \begin{vmatrix} a & b \\ g & h \end{vmatrix} \\ + \begin{vmatrix} b & c \\ e & f \end{vmatrix} & - \begin{vmatrix} a & c \\ d & f \end{vmatrix} & + \begin{vmatrix} a & b \\ d & e \end{vmatrix} \end{bmatrix}$$

Formula for A⁻¹

$$A^{-1} = \frac{1}{\det(A)} C^T$$

• Proof: $AC^T = det(A)I_n$

$$\begin{bmatrix} a_{11} & \cdots & a_{1n} \\ \vdots & \ddots & \vdots \\ a_{n1} & \cdots & a_{nn} \end{bmatrix} \begin{bmatrix} c_{11} & \cdots & c_{n1} \\ \vdots & \ddots & \vdots \\ c_{1n} & \cdots & c_{nn} \end{bmatrix} = \begin{bmatrix} det(A) & \cdots & 0 \\ \vdots & \ddots & \vdots \\ 0 & \cdots & det(A) \end{bmatrix}$$
transpose

Diagonal: By definition of determinants

Not Diagonal:

Cramer's Rule

$$A^{-1} = \frac{1}{\det(A)} C^T$$

$$x_1 = \frac{det(B_1)}{det(A)}$$

$$Ax = b$$

$$x_2 = \frac{det(B_2)}{det(A)}$$

 $= \frac{1}{det(A)} C^T b$

 B_1 =with column 1 replaced by b

$$=\frac{aet(B_2)}{det(A)}$$

$$b Columns of A$$

$$x_{j} = \frac{det(B_{j})}{det(A)}$$

 $x_j = \frac{det(B_j)}{det(A)}$ B_j =with column j replaced by b

Appendix

Formula from Three Properties

$$\frac{1}{\begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}} = 1 \qquad \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix} = -1$$

$$\det \begin{bmatrix} a & b \\ c & d \end{bmatrix} = \det \begin{bmatrix} a & 0 \\ c & d \end{bmatrix} + \det \begin{bmatrix} 0 & b \\ c & d \end{bmatrix} \xrightarrow{3-b}$$

$$= \det \begin{bmatrix} a & 0 \\ c & 0 \end{bmatrix} + \det \begin{bmatrix} a & 0 \\ 0 & d \end{bmatrix} + \det \begin{bmatrix} 0 & b \\ c & 0 \end{bmatrix} + \det \begin{bmatrix} 0 & b \\ 0 & d \end{bmatrix} \xrightarrow{3-b}$$

$$\frac{3-a}{a} = 0 \qquad = ad \qquad = -bc \qquad = 0$$

= ad - bc

$$\det\begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{bmatrix} \quad \begin{array}{l} \text{Finally, we get 3 x 3 x 3 matrices} \\ \text{Most of them have zero} \\ \text{determinants} \\ = \det\begin{bmatrix} a_{11} & 0 & 0 \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{bmatrix} + \det\begin{bmatrix} 0 & a_{12} & 0 \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{bmatrix} + \det\begin{bmatrix} 0 & 0 & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{bmatrix} \\ = \det\begin{bmatrix} a_{11} & 0 & 0 \\ a_{21} & 0 & 0 \\ a_{31} & a_{32} & a_{33} \end{bmatrix} + \det\begin{bmatrix} a_{11} & 0 & 0 \\ 0 & a_{22} & 0 \\ a_{31} & a_{32} & a_{33} \end{bmatrix} + \det\begin{bmatrix} a_{11} & 0 & 0 \\ 0 & 0 & a_{23} \\ a_{31} & a_{32} & a_{33} \end{bmatrix} \\ = \det\begin{bmatrix} a_{11} & 0 & 0 \\ a_{21} & 0 & 0 \\ a_{21} & 0 & 0 \\ a_{31} & 0 & 0 \end{bmatrix} \quad + \det\begin{bmatrix} a_{11} & 0 & 0 \\ a_{21} & 0 & 0 \\ 0 & a_{32} & 0 \end{bmatrix} + \det\begin{bmatrix} a_{11} & 0 & 0 \\ a_{21} & 0 & 0 \\ 0 & 0 & a_{33} \end{bmatrix}$$

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

3! matrices have non-zero rows

$$=\begin{bmatrix} a_{11} & 0 & 0 \\ 0 & a_{22} & 0 \\ 0 & 0 & a_{33} \end{bmatrix} + \begin{bmatrix} a_{11} & 0 & 0 \\ 0 & 0 & a_{23} \\ 0 & a_{32} & 0 \end{bmatrix} + \begin{bmatrix} 0 & a_{12} & 0 \\ a_{21} & 0 & 0 \\ 0 & 0 & a_{33} \end{bmatrix}$$

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

$$+ \begin{bmatrix} 0 & a_{12} & 0 \\ 0 & 0 & a_{23} \\ a_{31} & 0 & 0 \end{bmatrix} + \begin{bmatrix} 0 & 0 & a_{13} \\ a_{21} & 0 & 0 \\ 0 & a_{32} & 0 \end{bmatrix} + \begin{bmatrix} 0 & 0 & a_{13} \\ 0 & a_{22} & 0 \\ a_{31} & 0 & 0 \end{bmatrix}$$

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

Pick an element at each row, but they can not be in the same column.

Formula from Three Properties

Given an n x n matrix A

$$det(A) = \sum n! terms$$

Format of each term: $a_{1\alpha}a_{2\beta}a_{3\gamma}\cdots a_{n\omega}$

Find an element in each row

permutation of 1,2, ..., n

Example

$$det \begin{pmatrix} \begin{bmatrix} 0 & 0 & 1 & 1 \\ 0 & 1 & 1 & 0 \\ 1 & 1 & 0 & 0 \\ 1 & 0 & 0 & 1 \end{pmatrix}$$

$$= det \begin{pmatrix} \begin{bmatrix} 0 & 0 & 1 & 0 \\ 0 & 1 & 0 & 0 \\ 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix} \end{pmatrix} + det \begin{pmatrix} \begin{bmatrix} 0 & 0 & 0 & 1 \\ 0 & 0 & 1 & 0 \\ 0 & 1 & 0 & 0 \\ 1 & 0 & 0 & 0 \end{bmatrix} \end{pmatrix}$$

-1

+1

Formulas for Determinants

$$detA = \sum n! terms$$

Format of each term: $a_{1\alpha}a_{2\beta}a_{3\gamma}\cdots a_{n\omega}$

$$det A = \underline{a_{11}} c_{11} + \underline{a_{12}} c_{12} + \cdots + \underline{a_{1n}} c_{1n}$$

$$All terms including a_{11}$$

$$All terms including a_{12}$$

$$All terms including a_{1n}$$