Determinant

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Abstract

This is the note made by Len Fu during his learning progress in BIT. The main content is from $Linear\ Algebra$ $Done\ Right\ and\ Linear\ Algebra\ Allenby.$

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1 Permutation

1.1 N Permutation

An n-permutation is an arrangement of all the numbers 1, 2, ..., n. The total number of n-permutations is n!.

1.2 Inversion and Inversion Number

Formally, for a sequence a_n with elements a_i and a_j with i < j, an inversion is present if $a_i > a_j$.

The inversion number of a permutation is the number of inversions in it.

A permutation with an odd inversion number is called an odd permutation. And a permutation with an even inversion number is called an even permutation.

1.3 Transposition

Formally, a transposition is a permutation that exchanges two elements and leaves all others unchanged. For example, in permutation $\tau = (1, 2, 3, 4, 5)$ the transposition (1, 2) exchanges 1 and 2. Then the resulting permutation is $\tau = (2, 1, 3, 4, 5)$.

1.3.1 Theorem

A transposition changes the parity of a permutation. **Proof:**

Let $\tau = (i_1 i_2 ... i_j i_{j+1} ... i_n)$, and we exchange i_j and i_{j+1} , then the remain permutation $(i_1 i_2 ... i_j ... i_n)$ and $(i_1 i_2 ... i_{j+1} ... i_n)$ keep the same parity. But the paritr of $(i_j i_{j+1})$ changes, so the total parity of τ changes.

Now consider that if the transposition is between $(i_j i_k)$ like $(...j i_1 i_2 ... i_s k ...)$, then we first transpose s times to set j into i_s like $(...i_1 i_2 ... i_s j k ...)$. And we transpose j and k $(...i_1 i_2 ... i_s k j ...)$, then we transpose s times to set k into i_1 like $(...k i_1 i_2 ... i_s j ...)$. The total transposition is 2s + 1. So the parity of the permutation changes.

Corollary 1.0.1. In all n permutation, the number of even permutation is equal to the number of odd permutation, which is $\frac{n!}{2}$.

Proof. Suppose there are s odd permutation, then there are t even permutation. Now transpose the first two elements of all even permutation, then we get s odd permutation. Then $s \leq t$, conversly, transpose the first two elements of all odd permutation, then we get t even permutation, and $t \leq s$. So $s = t = \frac{n!}{2}$.

Corollary 1.0.2. For

$$a_{i_1k_1}a_{i_2k_2}\cdots a_{i_nk_n} = a_{1j_1}a_{2j_2}\cdots a_{nj_n}$$

the inversion number is

$$(-1)^{\tau(i_1 i_2 \cdots i_n) + \tau k_1 k_2 \cdots k_n} = (-1)^{\tau j_1 j_2 \cdots j_n}.$$

Proof. When we move an element a_{ik} , the $\tau(i)$ and $\tau(k)$ change the parity simutaneously and theri sum's parity

keeps unchanged. After finite transposition, we get

$$(-1)^{\tau(i_1 i_2 \cdots i_n) + \tau(k_1 k_2 \cdots k_n)} = (-1)^{\tau(12 \cdots n) + \tau(j_1 j_2 \cdots j_n) = (-1)^{\tau(j_1 j_2 \cdots j_n)}}.$$

And it's obviously that we can have the same result if we have the expasion by column.

Theorem 1.1. Any n-permutation can be transposed from (123...n) and the times of transposition equals to the inversion number of the permutation.

2 N-Order Determinant

2.1 Definition

2.1.1 n-order Determinant

The n-order determinant is a scalar value that can be computed from the elements of a square matrix of size $n \times n$. Actually, it can be written abstract

$$\det |A| = \begin{vmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{n1} & a_{n2} & \cdots & a_{nn} \end{vmatrix}$$

$$= \sum_{j_1 j_2 \cdots j_n} (-1)^{\tau(j_1 j_2 \cdots j_n)} a_{1j_1} a_{2j_2} \cdots a_{nj_n}$$

$$= \sum_{i_1 i_2 \cdots i_n} (-1)^{\tau(i_1 i_2 \cdots i_n)} a_{i_1 1} a_{i_2 2} \cdots a_{i_n n}$$

$$= a_{i_1} A_{i_1} + a_{i_2} A_{i_2} + \cdots + a_{i_n} A_{i_n}$$

2.1.2 Minor

The minor of an element in a matrix is the determinant of the submatrix formed by deleting the row and column that contain the element. That is

$$M_{ij} = \begin{pmatrix} a_{11} & a_{12} & \cdots & a_{1,j-1} & a_{1,j+1} & \cdots & a_{1n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{i-1,1} & a_{i-1,2} & \cdots & a_{i-1,j-1} & a_{i-1,j+1} & \cdots & a_{in} \\ \vdots & \vdots & \ddots & \vdots \\ a_{i+1,1} & a_{i+1,2} & \cdots & a_{i+1,j-1} & a_{i+1,j+1} & \cdots & a_{i+1,n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{n1} & a_{n2} & \cdots & a_{n,j-1} & a_{n,j+1} & \cdots & a_{nn} \end{pmatrix}$$

2.2 Expansion along a row or a column

Theorem 2.1 (Laplace Expansion Theorem). The determinant of a n-order matrix equals to any row's or column's element multiplied by its algebraic cofactor., like

$$\det = \sum_{j=1}^{n} a_{ij} A_{ij} \text{ for } i = 1, 2, \dots, n = \sum_{i=1}^{n} a_{ij} A_{ij} \text{ for } j = 1, 2, \dots, n.$$

Proof. The factor is

$$(-1)^{i+j}(-1)^{\tau(j_1j_2\cdots j_{i-1}j_{i+1}\cdots j_n)}$$
 where $(j_1j_2\cdots j_{i-1}j_{i+1}\cdots j_n)$ is a permutation of $(12\cdots j-1,j+1\cdots n)$.

then

$$(-1)^{i+j} (-1)^{\tau(j_1 j_2 \cdots j_{i-1} j_{i+1} \cdots j_n)}$$

$$= (-1)^{(i-1)+(j-1)+\tau(j_1 j_2 \cdots j_{i-1} j_{i+1} \cdots j_n)}$$

$$= (-1)^{\tau(i12 \cdots i-1,i+1 \cdots n)+(j-1)+\tau(j_1 j_2 \cdots j_{i-1} j_{i+1} \cdots j_n)}$$

$$= (-1)^{\tau(i12 \cdots i-1,i+1 \cdots n)+\tau(j_1 j_2 \cdots j_{i-1} j_{i+1} \cdots j_n)}$$

$$= (-1)^{\tau(i12 \cdots i-1,i+1 \cdots n)+\tau(j_1 j_2 \cdots j_{i-1} j_{i+1} \cdots j_n)}$$

$$= (-1)^{\tau(i12 \cdots i-1,i+1 \cdots n)+\tau(j_1 j_2 \cdots j_{i-1} j_{i+1} \cdots j_n)}$$

$$= (-1)^{\tau(i12 \cdots i-1,i+1 \cdots n)+\tau(j_1 j_2 \cdots j_{i-1} j_{i+1} \cdots j_n)}$$

Then the

$$a_{ij}A_{ij} = (-1)^{j_1j_2\cdots j_n}a_{1j_1}a_{2j_2}\cdots a_{nj_n}$$

is a part of the determinant.

Theorem 2.2. The sum of the product of any one row's (column's) elements and another row's (column's) elements' algebraic cofactor is 0. That is

$$\sum_{k=1}^{n} a_{ik} A_{jk} = 0 \text{ for } i \neq j$$

or

$$\sum_{k=1}^{n} a_{ki} A_{kj} = 0 \text{ for } i \neq j.$$

Proof. Construct a matrix of its form and it's obvious that for two rows or two columns are the same, the determinant is zero. \Box

Then we can get an important formula

$$\sum_{k=1}^{n} a_{ik} A_{jk} = \begin{cases} D \ j = i \\ 0 \ j \neq i \end{cases}$$

and

$$\sum_{k=1}^{n} a_{ki} A_{kj} = \begin{cases} D \ j = i \\ 0 \ j \neq i \end{cases}.$$

2.2.1 Algebraic Cofactor(Cofactor)

The algebraic cofactor of an element in a matrix is the product of the minor of the element and $(-1)^{i+j}$, where i is the row number and j is the column number of the element. We denote it by

$$A_{ij} = (-1)^{i+j} M_{ij}.$$

2.2.2 k-minor k-cofactor and k-algebraic cofactor

A k-minor of a matrix is the determinant of a square submatrix obtained by **selecting** k rows and k columns from the original nn matrix, where n is the dimension of the matrix.

A k-order principle minor is the determinant of a square submatrix obtained by **selecting** k rows and k columns from the original nn matrix, where n is the dimension of the matrix and $i_l = j_l$ for $l = 1, 2, \dots, k$.

A k-cofactor of a matrix is a determinant that the original determinant deleting the k-minor that remains as the follow order.

A k-algebraic cofactor of a matrix is a product of $(-1)^{i_1,i_2,\cdots,i_k;j_1,j_2,\cdots,j_k}$ and the k-cofactor.

2.3 Properties

1. Transcope the matrix, the determinant does not change.

2.

$$\begin{vmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ \cdots & & & \ddots \\ ka_{i1} & ka_{i2} & \cdots & ka_{in} \\ \cdots & & & \ddots \\ a_{n1} & a_{n2} & \cdots & a_{nn} \end{vmatrix} = k \begin{vmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ \cdots & & & \ddots \\ a_{i1} & a_{i2} & \cdots & a_{in} \\ \cdots & & & \ddots \\ a_{n1} & a_{n2} & \cdots & a_{nn} \end{vmatrix}$$

3.

$$\begin{vmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ \cdots & & & & & \\ b_1 + c_1 & b_2 + c_2 & \cdots & b_n + c_n \\ \cdots & & & & & \\ a_{n1} & a_{n2} & \cdots & a_{nn} \end{vmatrix} = \begin{vmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ \cdots & & & & \\ b_1 & b_2 & \cdots & b_n \\ \cdots & & & & \\ a_{n1} & a_{n2} & \cdots & a_{nn} \end{vmatrix} + \begin{vmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ \cdots & & & & \\ c_1 & c_2 & \cdots & c_n \\ \cdots & & & & \\ a_{n1} & a_{n2} & \cdots & a_{nn} \end{vmatrix}$$

- 4. If there are two rows or columns that are the same, the determinant is 0.
- 5. If there are two rows or columns are proportionable, the determinant is 0.
- 6. Add a row's or a column's k-times into another one, the determinant keeps the same.
- 7. Exchange two rows or columns, the determinant changes its sign.

Proof.

1. If we transcope the determinant,

$$\begin{vmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \cdots & & & \cdots \\ a_{n1} & a_{n2} & \cdots & a_{nn} \end{vmatrix} \rightarrow \begin{vmatrix} a_{11} & a_{21} & \cdots & a_{n1} \\ a_{12} & a_{22} & \cdots & a_{n2} \\ \cdots & & & \cdots \\ a_{1n} & a_{2n} & \cdots & a_{nn} \end{vmatrix}$$

like this, then we expand the right one with respect to the rows like this

$$\sum_{i_1 i_2 \cdots i_n} (-1)^{\tau(i_1 i_2 \cdots i_n)} a_{i_1 1} a_{i_2 2} \cdots a_{i_n n}$$

Actually it keeps from the left one.

2.

$$\begin{vmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ \cdots & & & \cdots \\ ka_{i1} & ka_{i2} & \cdots & ka_{in} \\ \cdots & & & \cdots \\ a_{n1} & a_{n2} & \cdots & a_{nn} \end{vmatrix}$$

$$= k \left(a_{i1}A_{i1} + a_{i2}A_{i2} + \cdots + a_{in}A_{in} \right)$$

$$= k \begin{vmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ \cdots & & \cdots \\ a_{i1} & a_{i2} & \cdots & a_{in} \\ \cdots & & \cdots \\ a_{n1} & a_{n2} & \cdots & a_{nn} \end{vmatrix}$$

3.

$$\begin{vmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ \cdots & & & & & \\ b_1 + c_1 & b_2 + c_2 & \cdots & b_n + c_n \\ \cdots & & & & & \\ a_{n1} & a_{n2} & \cdots & a_{nn} \end{vmatrix} = (b_1 + c_1)A_{i1} + (b_2 + c_2)A_{i2} + \cdots + (b_n + c_n)A_{in}$$

$$= (b_1A_{i1} + b_2A_{i2} + \cdots + b_nA_{in}) + (c_1A_{i1} + c_2A_{i2} + \cdots + c_nA_{in})$$

$$= \begin{vmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ \cdots & & & \\ b_1 & b_2 & \cdots & b_n \\ \cdots & & & & \\ a_{n1} & a_{n2} & \cdots & a_{nn} \end{vmatrix} \begin{vmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ \cdots & & & \\ c_1 & c_2 & \cdots & c_n \\ \cdots & & & & \\ a_{n1} & a_{n2} & \cdots & a_{nn} \end{vmatrix}$$

- 4. Assume that the l-th and k-th rows are the same, $det = \sum_{j_1 j_2 \dots j_n} (-1)^{\tau(j_1 j_2 \dots j_n)} a_{1j_1 a_{2j_2} \dots a_{nj_n}}$ Since $a_{li} = a_{ki}$ for $i = 1, 2, \dots, n$, then $a_{lj_l} a_{kj_k} = a_{lj_k} a_{kj_l}$ and the parity changes. The sum is zero.
- 5. Use **2** and **4**
- 6. Use **3** and **5**
- 7. Obviously.

Properties 2.1. For n-square matrix A,

1.
$$\det(kA) = k^n \det A$$

2.
$$\det A^T = \det A$$

3.
$$\det A^{-1} = (\det A)^{-1}$$

4.
$$\det \begin{bmatrix} A & 0 \\ C & D \end{bmatrix} = \det A \det D = \det \begin{bmatrix} A & B \\ 0 & D \end{bmatrix}$$

5. If A is orthogonal matrix, then det $A = \pm 1$

6. If
$$A \xrightarrow{+cR_i} B$$
, then $\det B = c \det A$

7. If
$$A \xrightarrow{R_j + kR_i} B$$
, then det $B = \det A$

8. If
$$A \xrightarrow{R_{ij}} B$$
, then $\det B = -\det A$

3 Application

3.1 Cramer Rule

Theorem 3.1 (Cramer Rule). If the system of linear equations'

$$Ax = b$$

coefficent matrix

$$A = \begin{vmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ \cdots & & & \ddots \\ a_{i1} & a_{i2} & \cdots & a_{in} \\ \cdots & & & \ddots \\ a_{n1} & a_{n2} & \cdots & a_{nn} \end{vmatrix}$$

its determinant is $d = |A| \neq 0$, then the system of linear equations has solution, and the solution is unique, and can be expressed as

$$x_1 = \frac{d_1}{d}, \ x_2 = \frac{d_2}{d}, \ \cdots, \ x_n = \frac{d_n}{d}.$$

where d_i is the determinant of the matrix whose the j-th column is replaced by the constant column vector b.

$$d_{j} = \begin{vmatrix} a_{11} & \cdots & a_{1,j-1} & b_{1} & \cdots & a_{in} \\ \cdots & \cdots & \cdots & \cdots \\ a_{i1} & \cdots & a_{i,j-1} & b_{i} & \cdots & a_{in} \\ \cdots & \cdots & \cdots & \cdots & \cdots \\ a_{n1} & \cdots & a_{n,j-1} & b_{n} & \cdots & a_{nn} \end{vmatrix}, \ j = 1, 2, \cdots, n.$$

There are three results inside the theorem:

- 1. The system of linear equations has solution.
- 2. The solution is unique.
- 3. The solution is expressed as the formula.

Theorem 3.2. If the homogenous system of linear equations' coefficient matrix's determinant $|A| \neq 0$, then it only has zero solution. On other word, if the homogenous system of linear equations has non-zero solution, then |A| = 0 is certainly.

Proof. Using the Cramer Rule, we have $d_j = 0, j = 1, 2, \dots, n$. That is to say,

$$(0, 0, \cdots, 0)$$

is its unique solution.

3.2 Product Rule

3.2.1 Elementary Matrix

Theorem 3.3. The determinant of the elementary matrix is not zero and

$$\det E_{ij} = -1 \ \det E_i(c) = c \neq 0 \ \det E_{ij}(k) = 1.$$

Theorem 3.4. If P is an elementary matrix then

$$\det PA = \det P \det A.$$

3.2.2 Product Rule

Theorem 3.5 (Product Rule). Suppose there are two matrix A and B, and there determinant is $D_1 = |A|$, $D_2 = |B|$. Then the determinant of the product of A and B is

$$C = D_1 D_2$$
.

Proof. If A is an invertible n-square, then A can be expressed as the multiplication of elementary metrices

$$A = P_s P_{s-1} \cdots P_1,$$

thus

$$\det A = \det P_s \det P_{s-1} \cdots \det P_1$$

and

$$\det AB = \det P_s \det P_{s-1} \cdots \det P_1 \det B = \det A \det B = D_1 D_2.$$

If A is not an invertible matrix, then the r(A) < n and there exists a couples of P, Q satisfying that

$$P_l P_{l-1} \cdots P_1 A Q_1 Q_2 \cdots Q_t = diag(1, \cdots, 1, 0, \cdots, 0) := \Lambda,$$

where the rank of Λ is r(A), then

$$A = P_1^{-1} P_2^{-1} \cdots P_l^{-1} \Lambda Q_t^{-1} Q_{t-1}^{-1} \cdots Q_1^{-1},$$

then

$$\det\Lambda\cdots=0$$

$$\det A = 0$$

$$\det AB = 0.$$

Corollary 3.5.1. If $A_i (i = 1, 2, \dots, s)$ is n-square, then

$$\det(A_1 A_2 \cdots A_s) = \det A_1 A_2 \cdots A_s.$$

4 Adjoint Matrix

Definition 4.1. Set A as $n \times n$ matrix, and set A_{ij} as the determinant of the algebraic cofactor of a_{ij} . Then the

$$A^* = \begin{bmatrix} A_{11} & A_{21} & \cdots & A_{n1} \\ A_{12} & A_{22} & \cdots & A_{n2} \\ \vdots & \vdots & \ddots & \vdots \\ A_{1n} & A_{2n} & \cdots & A_{nn} \end{bmatrix}$$

is called adjoint matrix of the matrix A.

Properties 4.1. If A is a square matrix,

$$AA^* = \det AI$$
.

Proof.

$$A^*A = \begin{bmatrix} A_{11} & A_{21} & \cdots & A_{n1} \\ A_{12} & A_{22} & \cdots & A_{n2} \\ \vdots & \vdots & \ddots & \vdots \\ A_{1i} & A_{2i} & \cdots & A_{ni} \\ \vdots & \vdots & \ddots & \vdots \\ A_{n1} & A_{n2} & \cdots & A_{ni} \end{bmatrix} \begin{bmatrix} a_{11} & a_{12} & \cdots & a_{1j} & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2j} & a_{2n} \\ \vdots & \vdots & \ddots & \vdots & \vdots \\ a_{n1} & a_{2n} & \cdots & a_{nj} & a_{nn} \end{bmatrix}$$

$$[A^*A]_{ij} = a_{1j}A_{1i} + a_{2j}A_{2i} + \dots + a_{nj}A_{nj}$$

$$= \sum_{k=1}^{n} a_{kj}A_{ki}$$

$$= \begin{cases} \det A & j = i \\ 0 & j \neq i \end{cases}$$

$$A^*A = \begin{bmatrix} \det A & 0 & 0 & \dots & 0 \\ 0 & \det A & 0 & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots & \vdots \\ 0 & 0 & 0 & \dots & \det A \end{bmatrix} = \det AI$$

Theorem 4.1. A square matrix A is invertible if and only if its determinant is not equal to zero. When it is invertible,

$$A^{-1} = \frac{1}{\det A} A^*.$$

Proof. Sufficiency: If det $A \neq 0$, then

$$(\frac{1}{\det A}A^*)A = I$$

and $A^{-1} = \frac{1}{\det A} A^*$.

Neccessity: If A is invertible, then $AA^{-1} = I$.

$$\det AA^{-1} = \det A \det A^{-1} = 1$$

thus $\det A \neq 0$.

5 Determinant and the rank of a Matrix

Theorem 5.1. Set A as a n-square, then A is full rank if and only if

$$\det A \neq 0$$
.

Note. Three conditions following are equivalent.

- 1. A is full rank.
- 2. A is invertible.
- 3. $\det A \neq 0$.

Theorem 5.2. Set A as a $m \times n$ matrix, then r(A) = r if and only if there exists a r-rank minor that is not zero, and all r+1-rank minor is zero.

Note. The rank of the matrix equals to the highest rank of the non-zero minor.

Proof. Neccessity: If r(A) = r, then there the first r rows of the matrix is linear irrelative and the rank of the matrix

$$\begin{bmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{r1} & a_{r2} & \cdots & a_{rn} \end{bmatrix}$$

is r. Then the rank of its transcope is also m. Then its m-rank minor, which is $r \times r$ square is not zero.

Select any r+1 rows of the matrix, then the rank of it is r+1, and its $r+1 \times r+1$ square minor's rank is r. Since r < r+1, the determinant of the $r+1 \times n$ submatrix is zero.

Then for all rows larger than r+1, the determinant of the submatrix is zero and any k-rank minor is zero(k > r).

Sufficiency: If there exists a r-rank minor that is not zero, and all r+1-rank minor is zero. Assume that the rank of the matrix is k, since r+1-rank minor is zero, from the **Neccessity** we know that k < r + 1. Suppose k < r, then all the r-minor is zero, it contradicts to the **Neccessity**. Thus, $k \le r$, so k = r.

6 Exercise

Exercise 6.1 (Vandermonde Determinant).

$$d = \begin{vmatrix} 1 & 1 & 1 & \cdots & 1 \\ a_1 & a_2 & a_3 & \cdots & a_n \\ a_1^2 & a_2^2 & a_3^2 & \cdots & a_n^2 \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ a_1^n & a_2^n & a_3^n & \cdots & a_n^n \end{vmatrix}$$

is the n-order determinant of the Vandermonde matrix. Now we prove that for any $n \ge 2$, d equals to the product of these n numbers all possible differences.

Solution 6.1.1. Use the method of induction, for k = 2, we have

$$\begin{vmatrix} 1 & 1 \\ a_1 & a_2 \end{vmatrix} = (a_2 - a_1).$$

Assume that for k = n - 1 the result keeps, then we consider the k = n case.

$$d_{n} = \begin{vmatrix} 1 & 1 & 1 & \cdots & 1 \\ a_{1} & a_{2} & a_{3} & \cdots & a_{n} \\ a_{1}^{2} & a_{2}^{2} & a_{3}^{2} & \cdots & a_{n}^{2} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ a_{1}^{n-1} & a_{2}^{n-1} & a_{3}^{n-1} & \cdots & a_{n}^{n-1} \end{vmatrix}$$

$$= \begin{vmatrix} 1 & 1 & 1 & \cdots & 1 \\ 0 & a_{2} - a_{1} & a_{3} - a_{1} & \cdots & a_{n} - a_{1} \\ 0 & a_{2}(a_{2} - a_{1}) & a_{3}(a_{3} - a_{1}) & \cdots & a_{n}(a_{n} - a_{1}) \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & a_{2}^{n-2}(a_{2} - a_{1}) & a_{3}^{n-2}(a_{3} - a_{1}) & \cdots & a_{n}^{n-2}(a_{n} - a_{1}) \end{vmatrix}$$

$$= \begin{vmatrix} a_{2} - a_{1} & a_{3} - a_{1} & \cdots & a_{n} - a_{1} \\ a_{2}(a_{2} - a_{1}) & a_{3}(a_{3} - a_{1}) & \cdots & a_{n}(a_{n} - a_{1}) \\ \vdots & \vdots & \ddots & \vdots \\ a_{2}^{n-2}(a_{2} - a_{1}) & a_{3}^{n-2}(a_{3} - a_{1}) & \cdots & a_{n}^{n-2}(a_{n} - a_{1}) \end{vmatrix}$$

$$= (a_{2} - a_{1})(a_{3} - a_{1}) \cdots (a_{n} - a_{1}) \begin{vmatrix} 1 & 1 & \cdots & 1 \\ a_{2} & a_{3} & \cdots & a_{n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{2}^{n-2} & a_{3}^{n-2} & \cdots & a_{n}^{n-2} \end{vmatrix}$$

$$= (a_{2} - a_{1})(a_{3} - a_{1}) \cdots (a_{n} - a_{1}) \times d_{n-1}$$

Then the result holds for k = n. For simplicity, we write

$$d_n = \prod_{1 \le i < j \le n} (a_j - a_i).$$

Exercise 6.2. Assume that A is a invertible 4-square matrix.

$$A = \begin{bmatrix} a_{11} & a_{12} & a_{13} & a_{14} \\ a_{21} & a_{22} & a_{23} & a_{24} \\ a_{31} & a_{32} & a_{33} & a_{34} \\ a_{41} & a_{42} & a_{43} & a_{44} \end{bmatrix}$$

Find the solution of the

$$\begin{cases} a_{21}x_1 + a_{22}x_2 + a_{23}x_3 + a_{24}x_4 = b_2 \\ a_{31}x_1 + a_{32}x_2 + a_{33}x_3 + a_{34}x_4 = b_3 \\ a_{41}x_1 + a_{42}x_2 + a_{43}x_3 + a_{44}x_4 = b_4 \end{cases}$$

Solution 6.2.1. Actually, since

$$\sum_{j=1}^{4} a_{ij} A_{ij} = \begin{cases} \det A, \ i = j \\ 0, \ i \neq j \end{cases}$$

we know that $(A_{11}, A_{12}, A_{13}, A_{14})^T$ is a solution. Since A is a invertible 4-square matrix, the rank of A is 4 and the coefficient matrix's rank is 3. Thus there is only one fundamental solution vector.

$$k(A_{11}, A_{12}, A_{13}, A_{14})^T$$
 for $k \in F$

Exercise 6.3. Calculate the determinant

$$D_{n} \begin{vmatrix} a_{1} + b_{1} & a_{2} & \cdots & a_{n} \\ a_{1} & a_{2} + b_{2} & \cdots & a_{n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{1} & a_{2} & \cdots & a_{n} + b_{n} \end{vmatrix}, b_{1}b_{2}\cdots b_{n} \neq 0.$$

Solution 6.3.1.

$$D_{n} = \begin{vmatrix} 1 & a_{1} & a_{2} & \cdots & a_{n} \\ 0 & a_{1} + b_{1} & a_{2} & \cdots & a_{n} \\ 0 & a_{1} & a_{2} + b_{2} & \cdots & a_{n} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & a_{1} & a_{2} & \cdots & a_{n} + b_{n} \end{vmatrix}$$

$$= \begin{vmatrix} 1 & a_{1} & a_{2} & \cdots & a_{n} \\ -1 & b_{1} & 0 & \cdots & 0 \\ -1 & 0 & b_{2} & \cdots & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ -1 & 0 & 0 & \cdots & b_{n} \end{vmatrix}$$