矩陣性質之 $det(AB) = det(A) \cdot det(B)$ 證明

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一、 動機

高二下學期的最後一個單元——矩陣,發現許多同學在計算時會使用到 det(AB) = det(A)·det(B) 這個性質,讓運算時的速度加快或是能更快的在是非 題中作答,若只要證明其在 2 階、3 階的正確性並不難,但若要將A、B拓展至 n 階方陣,想要證明此性質實在頗不容易,問了許多同學後發現幾乎所有人都知道 這個公式,但沒有任何一個人知道如何證明,如此不求甚解的狀況實在非常令人痛心,後來詢問了老師,知道這其實並非在高中的課綱範圍之內,但老師仍鼓勵我進一步的研究,也有助於對矩陣的理解,以及進一步窺探未來大學線性代數的知識,因此就開始查詢相關資料並著手證明。

二、 證明過程

命題:試證 $det(AB) = det(A) \cdot det(B)$, 其中 $A, B \in n$ 階方陣

 $det(A) = 0 \Rightarrow A^{-1}$ 不存在, 試找 $(AB)^{-1}$

又一方陣之反方陣不存在,若且唯若其行列式值為0

故
$$\det(AB) = 0 = \det(A) \cdot \det(B) = 0 \cdot \det(B)$$

同理可證當 det(B) = 0 時, $det(AB) = 0 = det(A) \cdot det(B) = det(A) \cdot 0$ 亦成立

則當
$$det(A) = 0$$
 或 $det(B) = 0$ 時, $det(AB) = det(A) \cdot det(B)$ 成立 \blacksquare

$$(=)$$
 $det(A) \neq 0, det(B) \neq 0$

1. 定義基本矩陣(後文將以E表示之)

令 u,v 雨n階行向量

$$\forall v^T u \neq -1$$
, $\exists I_n + uv^T$ 為一基本矩陣

且必為非奇異矩陣,以下提供證明(為方便撰寫後文以I代替 I_n ,O代替 O_n)

猜測
$$(I + uv^T)^{-1} = I + kuv^T$$

$$(I + uv^{T})(I + kuv^{T}) = I + uv^{T} + kuv^{T} + kuv^{T}uv^{T} = I$$
$$(1 + k)uv^{T} + ku(v^{T}u)v^{T} = O_{n}$$
$$1 + k + kv^{T}u = 0$$

$$\Rightarrow k = -(1 + v^T u)^{-1} , \ \ x v^T u \neq -1$$

故 $(I + uv^T)^{-1}$ 存在,則基本矩陣為非奇異矩陣

2.
$$det(I + uv^T) = 1 + v^Tu$$

$$u = \begin{bmatrix} u_1 \\ u_2 \\ \vdots \\ u_n \end{bmatrix}, v = \begin{bmatrix} v_1 \\ v_2 \\ \vdots \\ v_n \end{bmatrix} \Rightarrow \det(I + uv^T) = \begin{bmatrix} 1 + u_1v_1 & u_1v_2 & \cdots & u_1v_n \\ u_2v_1 & 1 + u_2v_2 & \cdots & u_2v_n \\ \vdots & \vdots & \ddots & \vdots \\ u_nv_1 & u_nv_2 & \cdots & 1 + u_nv_n \end{bmatrix}$$

$$\det\left(I + uv^{T}\right) = \begin{bmatrix} 1 + u_{1}v_{1} & u_{1}v_{2} & \cdots & \cdots & u_{1}v_{n} \\ \frac{-u_{2}}{u_{1}} & 1 & 0 & \cdots & 0 \\ \frac{-u_{3}}{u_{1}} & 0 & 1 & \cdots & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ \frac{-u_{n}}{u_{1}} & 0 & 0 & \cdots & 1 \end{bmatrix} \quad (\text{Re} \, \tilde{\pi} - \text{MPM} \,, \, \tilde{\pi} \, i \text{M} - \frac{u_{i}}{u_{1}} \,)$$

$$= (1 + u_1 v_1) - u_1 v_2 \frac{-u_2}{u_1} + u_1 v_3 (-1) \frac{-u_3}{u_1} - \dots + (-1)^{n-1} u_1 v_n (-1)^{n-2} \frac{-u_n}{u_1}$$

(過程見下方註釋)

$$= 1 + u_1 v_1 + u_2 v_2 + u_3 v_3 + \dots + u_n v_n$$

$$= 1 + \sum_{i=1}^{n} u_i v_i = 1 + v^T u \ \blacksquare$$

註:拆解行列式省略了一些詳細過程,過程大致如下圖。

$1 + u_1 v_1$	u_1v_2	u_1v_3	u_1v_4	• • •	u_1v_n
$\left \frac{-u_2}{u_1} \right $	1	0	0	• • •	0
$\frac{-u_3}{u_1}$	0	1	0		0
$\frac{-u_4}{u_1}$	0	0	1		0
:	:	:	1	٠.	÷
$\frac{-u_n}{u_1}$	0	0	0	0	1

其中同顏色的代表其子行列式乘到單位矩陣的過程,為避免太過混亂沒有標註乘 0的部分,以(1,4)之子行列式為例:

$$(-1)u_1v_4\left(\frac{-u_2}{u_1}\cdot 0 + (-1)\left(\frac{-u_3}{u_1}\cdot 0 + (-1)\left(\frac{-u_3}{u_1}\cdot |I|\right)\right)\right)$$

可觀察出過程中會乘n-2次(-1),由此可得到(1,i)的子行列式為下

$$(-1)^{n-1}u_1v_i(-1)^{n-2}\frac{(-u_i)}{u_1}$$

3. 對A做矩陣列運算可以表示EA表示

矩陣列運算方式及其矩陣列舉如下:(會於後文給出證明)

 $(e_i \cdot e_i$ 表示第 $i \cdot j$ 元素為0其餘為1之單位行向量)

(1) 交換列
$$i \cdot j : E_1(i,j) = I + (e_i - e_j)(e_j - e_i)^T$$

- (2) 列 i 乘 c 倍: $E_2(c,i) = I + (c-1)e_ie_i^T$
- (3) 列 i 加列 j 乘 c: $E_3(c,i,j) = I + ce_i e_i^T$

其中 E_2 可視為 E_3 的推廣,列 i乘 c 倍即為列 i 加列 i 乘 c-1,即

$$E_2(c,i) = E_3(c,i,i) = I + (c-1)e_ie_i^T$$
,因此若 E_3 為真,則 E_2 為真

 E_1 之證明如下:(以下證明為方便表示假設 i < j,對最後結果不會有任何影響。為方便呈現矩陣中元素位置,會以上標表示位置, x^{yz} 即代表x這個元素在y列z行)

$$E_1(i,j)A = A + (e_i - e_j)(e_j - e_i)^T A$$

$$= A + \begin{bmatrix} 0 \\ \vdots \\ 0 \\ 1^{i1} \\ 0 \\ \vdots \\ 0 \\ -1^{j1} \\ 0 \\ \vdots \\ 0 \end{bmatrix} \begin{bmatrix} 0 & \cdots & 0 & -1^{1i} & 0 & \cdots & 0 & 1^{1j} & 0 & \cdots & 0 \end{bmatrix} A$$

$$=A+\begin{bmatrix}0\\\vdots\\0\\1^{i1}\\0\\\vdots\\0\\-1^{j1}\\0\\\vdots\\0\end{bmatrix} [-A_{i1}+A_{j1}-A_{i2}+A_{j2}&\cdots&-A_{in}+A_{jn}]$$

$$=A+\begin{bmatrix}0&\cdots&\cdots&\cdots&0\\\vdots&\ddots&\ddots&\vdots\\0&\cdots&\cdots&\cdots&0\\\vdots&\ddots&\ddots&\vdots\\0&\cdots&\cdots&\cdots&0\\(-A_{i1}+A_{j1})^{i1}&(-A_{i2}+A_{j2})^{i2}&\cdots&(-A_{in}+A_{jn})^{in}\\0&\cdots&\cdots&\cdots&0\\\vdots&\ddots&\ddots&\vdots\\0&\cdots&\cdots&\cdots&0\\(A_{i1}-A_{j1})^{j1}&(A_{i2}+A_{j2})^{j2}&\cdots&(A_{in}-A_{jn})^{jn}\\0&\cdots&\cdots&\cdots&0\\\vdots&\ddots&\ddots&\vdots\\0&\cdots&\cdots&\cdots&0\end{bmatrix}$$

$$=\begin{bmatrix}A_{11}&A_{12}&\cdots&A_{1n}\\\vdots&\ddots&\ddots&\vdots\\A_{(i-1)1}&A_{(i-1)2}&\cdots&A_{(i-1)n}\\A_{j1}^{i1}&A_{j2}^{i2}&\cdots&A_{jn}^{in}\\A_{(i+1)1}&A_{(i+1)2}&\cdots&A_{(i+1)n}\\\vdots&\ddots&\ddots&\vdots\\A_{(j-1)j}&A_{(j-1)2}&\cdots&A_{(j-1)n}\\A_{j1}^{i1}&A_{j2}^{i2}&\cdots&A_{jn}^{in}\\A_{(j+1)1}&A_{(j+1)2}&\cdots&A_{(j+1)n}\\\vdots&\ddots&\ddots&\vdots\\A_{(j+1)1}&A_{(j+1)2}&\cdots&A_{(j+1)n}\\\vdots&\ddots&\ddots&\vdots\\A_{n1}&\cdots&\cdots&A_{nn}\end{bmatrix}$$

 E_3 之證明如下:

$$E_{3}(c,i,j)A = A + ce_{i}e_{j}^{T}A$$

$$= A + ce_{i}[A_{j1} \quad A_{j2} \quad \cdots \quad A_{jn}]$$

$$= A + \begin{bmatrix} 0 & \cdots & \cdots & 0 \\ \vdots & \ddots & \ddots & \vdots \\ 0 & \cdots & \cdots & 0 \\ (cA_{j1})^{i1} & (cA_{j2})^{i2} & \cdots & (cA_{jn})^{in} \\ 0 & \cdots & \cdots & 0 \\ \vdots & \ddots & \ddots & \vdots \\ 0 & \cdots & \cdots & 0 \end{bmatrix}$$

$$= \begin{bmatrix} A_{11} & A_{12} & \cdots & A_{1n} \\ \vdots & \ddots & \ddots & \vdots \\ 0 & \cdots & \cdots & 0 \end{bmatrix}$$

$$= \begin{bmatrix} A_{11} & A_{12} & \cdots & A_{1n} \\ \vdots & \ddots & \ddots & \vdots \\ A_{(i-1)1} & A_{(i-1)2} & \cdots & A_{(i-1)n} \\ A_{i1} + cA_{j1} & A_{i2} + cA_{j2} & \cdots & A_{in} + cA_{jn} \\ A_{(i+1)1} & A_{(i+1)2} & \cdots & A_{(i+1)n} \\ \vdots & \ddots & \ddots & \vdots \\ A_{n1} & \cdots & \cdots & A_{nn} \end{bmatrix}$$

4. A為非奇異矩陣若且唯若A為數個基本矩陣之積

高斯約當法可用矩陣列運算將A轉換成I(高斯約當法證明可見五、附錄-③-4 之手寫證明),又矩陣列運算可使用基本矩陣與A相乘表示(見3.),故

$$E_k E_{k-1} \cdots E_3 E_2 E_1 A = I$$
 其中 E_i 表示某種列運算矩陣, $k \ge i \ge 1$
 $\Rightarrow A = E_1^{-1} E_2^{-1} E_3^{-1} \cdots E_{k-1}^{-1} E_k^{-1} I$

又基本矩陣之反矩陣亦為基本矩陣(見1.),則 A 為數個基本矩陣之積 ■

det(EB) = det(E)·det(B), 其中E屬於三種列運算矩陣之一
 (下文取得基本矩陣之行列式值方式見 2.)

(1) 交換列 i、j:
$$\det(E) = 1 + (e_j - e_i)^T (e_i - e_j) = 1 + ((-1) + (-1)) = -1$$

 $\det(EB) = -\det(B) = -1 \cdot \det(B) = \det(E) \cdot \det(B)$

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(2) 列 i 乘 c 倍:
$$\det(E) = I + (c-1)e_ie_i^T = 1 + (c-1)\cdot 1 = c$$

$$\det(EB) = -\det(B) = -1 \cdot \det(B) = \det(E) \cdot \det(B)$$

(3) 列 i 加列 j 乘 c 且
$$i \neq j$$
: $det(E) = 1 + ce_i^T e_i = 1 + c \cdot 0 = 1$

$$det(EB) = det(B) = 1 \cdot det(B) = det(E) \cdot det(B)$$

6.
$$det(AB) = det(A) \cdot det(B)$$

A為非奇異矩陣,則A為數個列運算矩陣之反矩陣相乘之積(見 4.),不難發現列運算之反矩陣亦為列運算(交換之反矩陣為自己本身,列i乘 c 反矩陣即列i乘 $\frac{1}{c}$,列i加列j乘 c 反矩陣即列i加列j乘 c 反矩阵即列i加列j乘 c 反矩阵

$$\det(AB) = \det(E_1^{-1}E_2^{-1}E_3^{-1}\cdots E_{k-1}^{-1}E_k^{-1}B)$$
 其中 E_i 表示某種列運算矩陣, $k \ge i \ge 1$

$$= \det(F_1F_2F_3\cdots F_{k-1}F_kB)$$
 其中 F_i 表示 E_i 之反矩陣且其中 F_i 為列運算矩陣

$$= \det(F_1) \det(F_2 F_3 \cdots F_{k-1} F_k B)$$

$$= \det(F_1) \det(F_2) \det(F_3 \cdots F_{k-1} F_k B)$$

$$= \det(F_1) \det(F_2) \det F_3 \cdots \det(F_{k-1}) \det(F_k) \det(B)$$

$$= \det(F_1 F_2) \det(F_3) \cdots \det(F_{k-1}) \det(F_k) \det(B)$$

$$= \det(F_1 F_2 F_3 \cdots F_{k-1} F_k) \det(B)$$

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

三、 參考文獻

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本(手寫證明)

| 試賞det(AB) = det A · det B · ABA W 首方は
| の岩det A=0 ⇒ A T 存在, 試状 (AB)C=Jk ⇒ C=BA A 存在 ⇒ C 在在
| の det B=0 同理
| ⇒ 岩det A=0 或 det B=0 ⇒ det (AB)=0
| ② det A≠0, det B≠0
| 小定義財経陣E
| 全以い雨行向量 ゼース・(T
                                                                                                                                                                                                                                      => (I+ uv) = I - (HVu) uv
                                                                                                                                                          2. det(I+uvT)=d+vu + 0 (I+uvT) = | Hu,v, u,v - u,vn ) は | Hu,v, u,v - u,vn | Hu,vn |
                                                                                                                                                                                                                                      \Rightarrow dot(I+uv^{T}) = \begin{vmatrix} 1+u_1V_1 & u_1V_2 & \dots & u_1V_N \\ -u_k & 1 & 0 & \dots & 0 \\ -u_n & 0 & 1 & \dots & 0 \\ -u_n & 0 & \dots & \dots & 0 \end{vmatrix}
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     = (1+u,v,) In - u,v, | -u, 0 - 0 + u,v, | -u, 0 - 0 | -u,v, | 
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            = (+4, V, + 42 V2 + 4, V3 (-4, 0-4, 1) - 4, V4 (-4, 0-4, 0+4, 1)
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            = |+u_1v_1+u_2v_2+\frac{u_1}{u_1}\sum_{i=2}^{n}\left(-1\right)^{i+1}v_i\left(\sum_{j=2}^{n-1}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1\right)^{j}\left(-1
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         = | + U. V. + U2 V2 + 2 (V, U)
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  =1+ £ (4; V;)
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          = 1+ vus
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、とは人の小女田にはられては山田 ハゼ 日ナんに随う結
3、方阵A是排析具矩阵的东哥條件是A为基本矩阵之债 高斯约当法中用矩阵列運輸將A轉換成了
> IK EFF A=I > A=E, E, E, E
2 ETEE > A=F,F,F, , F, EE
4 专协的管理注意的
A=[ai]为n管神,b=[bi]为购之行后量
[AIB] = [az azz bz]
Can an an bu
岩A可连 > Ax=b有难一所,存在C,使行 (xiAb)
[1](, [0]-"0[c]
EV HIP NY 7
マ X 使行 AX=1 => X = A', 指 X 取 I 以 T 算式表示 X = [X 、
X=[X, XJ, I=[e, wen], e, 第次個為16的局量 AX=I可解的個方程式如為其代數式
ANTEL AXUELU STIFFER
$[A e_1] \longrightarrow [I x_1] \dots [A e_n] \rightarrow [I x_n]$
⇒ が併为[A]] → [I]X]
** X = A - 1
5、對AKKE阵列運算可以EA表示,該回
の交換了 [= In+(ei-e;)(ej-ei) + 其ei. ej所談話人機
3 かん来C 上(c)=Int (c)/Cip; 为Oも)向量 i+;
②鸨可j乘c後か進えあ」 Es(c)=In+cerej
$\det E_{i} = +(e_{j} - e_{i})^{T}(e_{i} - e_{j}) = - $ $\det E_{i} = +(-i) = C$
det E3(c)= 1+ 0= 1
b. det (EB); = det E. det B, E對B做矩阵可選帶
D 对象 => det (FB)= -det B det E=- => olet (EB)= det E det B 校生
G利j乘c加進河到到det(EB)=detB, =>det(EB)=det E detB 改生
①作编c=> det(IB)= cdetB 又det E=c =>det(IB)=det I detB放生



