

Chapter 5

Matrices and Determinants

Matrices: A, B, C

Elements of a matrix: $a_i, b_i, a_{ij}, b_{ij}, c_{ij}$

Determinant of a matrix: $\det A$

Minor of an element a_{ij} : M_{ij}

Cofactor of an element a_{ij} : C_{ij}

Transpose of a matrix: A^T, \tilde{A}

Adjoint of a matrix: $\text{adj } A$

Trace of a matrix: $\text{tr } A$

Inverse of a matrix: A^{-1}

Real number: k

Real variables: x_i

Natural numbers: m, n

5.1 Determinants

513. Second Order Determinant

$$\det A = \begin{vmatrix} a_1 & b_1 \\ a_2 & b_2 \end{vmatrix} = a_1 b_2 - a_2 b_1$$

514. Third Order Determinant

$$\det A = \begin{vmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{vmatrix} = a_{11}a_{22}a_{33} + a_{12}a_{23}a_{31} + a_{13}a_{21}a_{32} - \\ - a_{11}a_{23}a_{32} - a_{12}a_{21}a_{33} - a_{13}a_{22}a_{31}$$

515. Sarrus Rule (Arrow Rule)

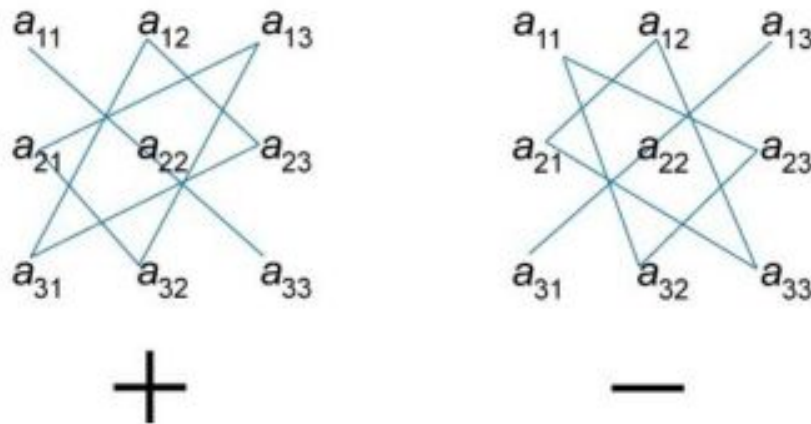


Figure 72.

516. N-th Order Determinant

$$\det A = \begin{vmatrix} a_{11} & a_{12} & \dots & a_{1j} & \dots & a_{1n} \\ a_{21} & a_{22} & \dots & a_{2j} & \dots & a_{2n} \\ \dots & \dots & \dots & \dots & \dots & \dots \\ a_{i1} & a_{i2} & \dots & a_{ij} & \dots & a_{in} \\ \dots & \dots & \dots & \dots & \dots & \dots \\ a_{n1} & a_{n2} & \dots & a_{nj} & \dots & a_{nn} \end{vmatrix}$$

517. Minor

The minor M_{ij} associated with the element a_{ij} of n -th order matrix A is the $(n-1)$ -th order determinant derived from the matrix A by deletion of its i -th row and j -th column.

518. Cofactor

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

519. Laplace Expansion of n-th Order Determinant

Laplace expansion by elements of the i-th row

$$\det A = \sum_{j=1}^n a_{ij} C_{ij}, \quad i = 1, 2, \dots, n.$$

Laplace expansion by elements of the j-th column

$$\det A = \sum_{i=1}^n a_{ij} C_{ij}, \quad j = 1, 2, \dots, n.$$

5.2 Properties of Determinants

520. The value of a determinant remains unchanged if rows are changed to columns and columns to rows.

$$\begin{vmatrix} a_1 & a_2 \\ b_1 & b_2 \end{vmatrix} = \begin{vmatrix} a_1 & b_1 \\ a_2 & b_2 \end{vmatrix}$$

521. If two rows (or two columns) are interchanged, the sign of the determinant is changed.

$$\begin{vmatrix} a_1 & b_1 \\ a_2 & b_2 \end{vmatrix} = - \begin{vmatrix} a_2 & b_2 \\ a_1 & b_1 \end{vmatrix}$$

522. If two rows (or two columns) are identical, the value of the determinant is zero.

$$\begin{vmatrix} a_1 & a_1 \\ a_2 & a_2 \end{vmatrix} = 0$$

- 523.** If the elements of any row (or column) are multiplied by a common factor, the determinant is multiplied by that factor.

$$\begin{vmatrix} ka_1 & kb_1 \\ a_2 & b_2 \end{vmatrix} = k \begin{vmatrix} a_1 & b_1 \\ a_2 & b_2 \end{vmatrix}$$

- 524.** If the elements of any row (or column) are increased (or decreased) by equal multiples of the corresponding elements of any other row (or column), the value of the determinant is unchanged.

$$\begin{vmatrix} a_1 + kb_1 & b_1 \\ a_2 + kb_2 & b_2 \end{vmatrix} = \begin{vmatrix} a_1 & b_1 \\ a_2 & b_2 \end{vmatrix}$$

5.3 Matrices

- 525.** Definition

An $m \times n$ matrix A is a rectangular array of elements (numbers or functions) with m rows and n columns.

$$A = [a_{ij}] = \begin{bmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22} & \dots & a_{2n} \\ \vdots & \vdots & & \vdots \\ a_{m1} & a_{m2} & \dots & a_{mn} \end{bmatrix}$$

- 526.** Square matrix is a matrix of order $n \times n$.
- 527.** A square matrix $[a_{ij}]$ is **symmetric** if $a_{ij} = a_{ji}$, i.e. it is symmetric about the leading diagonal.
- 528.** A square matrix $[a_{ij}]$ is **skew-symmetric** if $a_{ij} = -a_{ji}$.

- 529.** **Diagonal matrix** is a square matrix with all elements zero except those on the leading diagonal.
- 530.** **Unit matrix** is a diagonal matrix in which the elements on the leading diagonal are all unity. The unit matrix is denoted by I .
- 531.** A **null matrix** is one whose elements are all zero.

5.4 Operations with Matrices

- 532.** Two matrices A and B are equal if, and only if, they are both of the same shape $m \times n$ and corresponding elements are equal.
- 533.** Two matrices A and B can be added (or subtracted) of, and only if, they have the same shape $m \times n$. If

$$A = [a_{ij}] = \begin{bmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22} & \dots & a_{2n} \\ \vdots & \vdots & & \vdots \\ a_{m1} & a_{m2} & \dots & a_{mn} \end{bmatrix},$$

$$B = [b_{ij}] = \begin{bmatrix} b_{11} & b_{12} & \dots & b_{1n} \\ b_{21} & b_{22} & \dots & b_{2n} \\ \vdots & \vdots & & \vdots \\ b_{m1} & b_{m2} & \dots & b_{mn} \end{bmatrix},$$

then

$$A + B = \begin{bmatrix} a_{11} + b_{11} & a_{12} + b_{12} & \dots & a_{1n} + b_{1n} \\ a_{21} + b_{21} & a_{22} + b_{22} & \dots & a_{2n} + b_{2n} \\ \vdots & \vdots & & \vdots \\ a_{m1} + b_{m1} & a_{m2} + b_{m2} & \dots & a_{mn} + b_{mn} \end{bmatrix}.$$

534. If k is a scalar, and $A = [a_{ij}]$ is a matrix, then

$$kA = [ka_{ij}] = \begin{bmatrix} ka_{11} & ka_{12} & \dots & ka_{1n} \\ ka_{21} & ka_{22} & \dots & ka_{2n} \\ \vdots & \vdots & & \vdots \\ ka_{m1} & ka_{m2} & \dots & ka_{mn} \end{bmatrix}.$$

535. Multiplication of Two Matrices

Two matrices can be multiplied together only when the number of columns in the first is equal to the number of rows in the second.

If

$$A = [a_{ij}] = \begin{bmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22} & \dots & a_{2n} \\ \vdots & \vdots & & \vdots \\ a_{m1} & a_{m2} & \dots & a_{mn} \end{bmatrix},$$

$$B = [b_{ij}] = \begin{bmatrix} b_{11} & b_{12} & \dots & b_{1k} \\ b_{21} & b_{22} & \dots & b_{2k} \\ \vdots & \vdots & & \vdots \\ b_{n1} & b_{n2} & \dots & b_{nk} \end{bmatrix},$$

then

$$AB = C = \begin{bmatrix} c_{11} & c_{12} & \cdots & c_{1k} \\ c_{21} & c_{22} & \cdots & c_{2k} \\ \vdots & \vdots & & \vdots \\ b_{m1} & c_{m2} & \cdots & c_{mk} \end{bmatrix},$$

where

$$c_{ij} = a_{i1}b_{1j} + a_{i2}b_{2j} + \cdots + a_{in}b_{nj} = \sum_{\lambda=1}^n a_{i\lambda} b_{\lambda j}$$

($i = 1, 2, \dots, m$; $j = 1, 2, \dots, k$).

Thus if

$$A = [a_{ij}] = \begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \end{bmatrix}, \quad B = [b_i] = \begin{bmatrix} b_1 \\ b_2 \\ b_3 \end{bmatrix},$$

then

$$AB = \begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \end{bmatrix} \cdot \begin{bmatrix} b_1 \\ b_2 \\ b_3 \end{bmatrix} = \begin{bmatrix} a_{11}b_1 & a_{12}b_2 & a_{13}b_3 \\ a_{21}b_1 & a_{22}b_2 & a_{23}b_3 \end{bmatrix}.$$

536. Transpose of a Matrix

If the rows and columns of a matrix are interchanged, then the new matrix is called the **transpose** of the original matrix.

If A is the original matrix, its transpose is denoted A^T or \tilde{A} .

537. The matrix A is **orthogonal** if $AA^T = I$.

538. If the matrix product AB is defined, then $(AB)^T = B^T A^T$.

539. Adjoint of Matrix

If A is a square $n \times n$ matrix, its **adjoint**, denoted by $\text{adj } A$, is the transpose of the matrix of cofactors C_{ij} of A :

$$\text{adj } A = [C_{ij}]^T.$$

540. Trace of a Matrix

If A is a square $n \times n$ matrix, its **trace**, denoted by $\text{tr } A$, is defined to be the sum of the terms on the leading diagonal:
 $\text{tr } A = a_{11} + a_{22} + \dots + a_{nn}.$

541. Inverse of a Matrix

If A is a square $n \times n$ matrix with a nonsingular determinant $\det A$, then its **inverse** A^{-1} is given by

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

542. If the matrix product AB is defined, then

$$(AB)^{-1} = B^{-1}A^{-1}.$$

543. If A is a square $n \times n$ matrix, the **eigenvectors** X satisfy the equation

$$AX = \lambda X,$$

while the **eigenvalues** λ satisfy the characteristic equation

$$|A - \lambda I| = 0.$$

5.5 Systems of Linear Equations

Variables: x, y, z, x_1, x_2, \dots

Real numbers: $a_1, a_2, a_3, b_1, a_{11}, a_{12}, \dots$

Determinants: D, D_x, D_y, D_z

Matrices: A, B, X

$$544. \begin{cases} a_1x + b_1y = d_1 \\ a_2x + b_2y = d_2 \end{cases},$$

$$x = \frac{D_x}{D}, y = \frac{D_y}{D} \text{ (Cramer's rule),}$$

where

$$D = \begin{vmatrix} a_1 & b_1 \\ a_2 & b_2 \end{vmatrix} = a_1b_2 - a_2b_1,$$

$$D_x = \begin{vmatrix} d_1 & b_1 \\ d_2 & b_2 \end{vmatrix} = d_1b_2 - d_2b_1,$$

$$D_y = \begin{vmatrix} a_1 & d_1 \\ a_2 & d_2 \end{vmatrix} = a_1d_2 - a_2d_1.$$

545. If $D \neq 0$, then the system has a single solution:

$$x = \frac{D_x}{D}, y = \frac{D_y}{D}.$$

If $D = 0$ and $D_x \neq 0$ (or $D_y \neq 0$), then the system has no solution.

If $D = D_x = D_y = 0$, then the system has infinitely many solutions.

$$546. \begin{cases} a_1x + b_1y + c_1z = d_1 \\ a_2x + b_2y + c_2z = d_2 \\ a_3x + b_3y + c_3z = d_3 \end{cases},$$

$$x = \frac{D_x}{D}, y = \frac{D_y}{D}, z = \frac{D_z}{D} \text{ (Cramer's rule),}$$

where

$$A = \begin{pmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & & \vdots \\ a_{n1} & a_{n2} & \cdots & a_{nn} \end{pmatrix}, \quad X = \begin{pmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{pmatrix}, \quad B = \begin{pmatrix} b_1 \\ b_2 \\ \vdots \\ b_n \end{pmatrix}.$$

549. Solution of a Set of Linear Equations $n \times n$

$$X = A^{-1} \cdot B,$$

where A^{-1} is the inverse of A .

Chapter 6

Vectors

Vectors: \vec{u} , \vec{v} , \vec{w} , \vec{r} , \vec{AB} , ...

Vector length: $|\vec{u}|$, $|\vec{v}|$, ...

Unit vectors: \vec{i} , \vec{j} , \vec{k}

Null vector: $\vec{0}$

Coordinates of vector \vec{u} : X_1, Y_1, Z_1

Coordinates of vector \vec{v} : X_2, Y_2, Z_2

Scalars: λ, μ

Direction cosines: $\cos\alpha$, $\cos\beta$, $\cos\gamma$

Angle between two vectors: θ

6.1 Vector Coordinates

550. Unit Vectors

$$\vec{i} = (1, 0, 0),$$

$$\vec{j} = (0, 1, 0),$$

$$\vec{k} = (0, 0, 1),$$

$$|\vec{i}| = |\vec{j}| = |\vec{k}| = 1.$$

551.

$$\vec{r} = \vec{AB} = (x_1 - x_0)\vec{i} + (y_1 - y_0)\vec{j} + (z_1 - z_0)\vec{k}$$

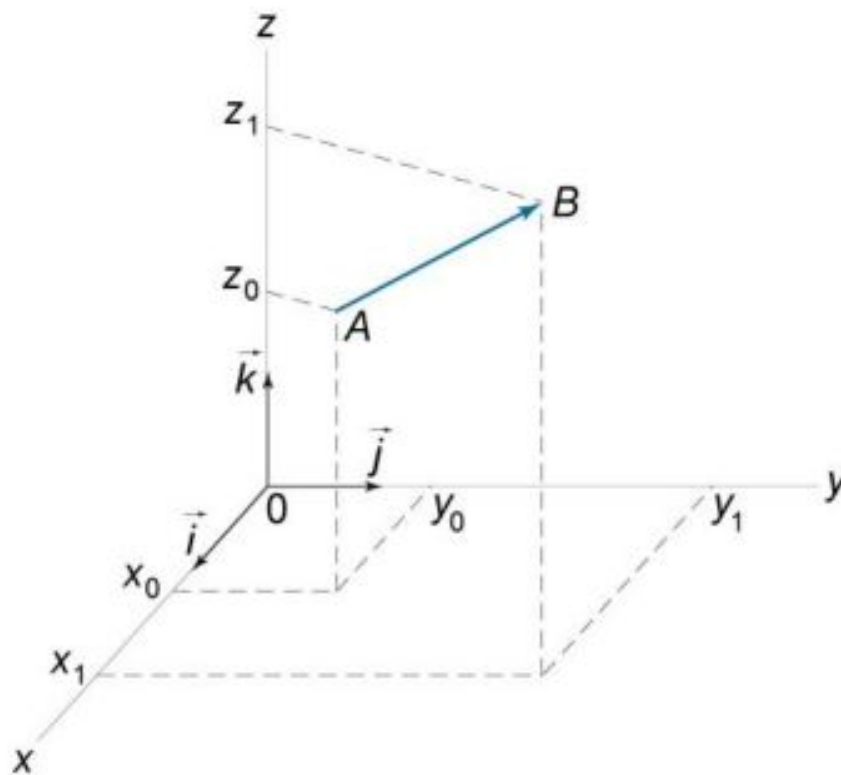


Figure 73.

552. $|\vec{r}| = |\vec{AB}| = \sqrt{(x_1 - x_0)^2 + (y_1 - y_0)^2 + (z_1 - z_0)^2}$

553. If $\vec{AB} = \vec{r}$, then $\vec{BA} = -\vec{r}$.

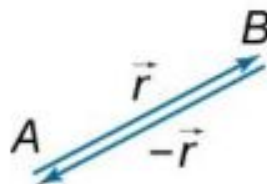


Figure 74.

554. $X = |\vec{r}| \cos \alpha,$
 $Y = |\vec{r}| \cos \beta,$
 $Z = |\vec{r}| \cos \gamma.$

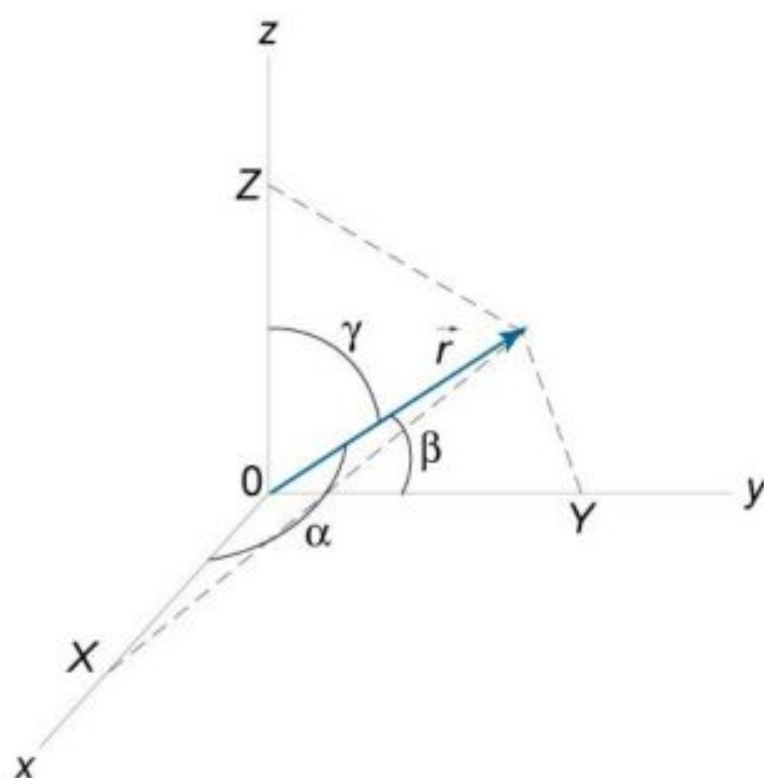


Figure 75.

- 555.** If $\vec{r}(X, Y, Z) = \vec{r}_1(X_1, Y_1, Z_1)$, then $X = X_1$, $Y = Y_1$, $Z = Z_1$.

6.2 Vector Addition

- 556.** $\vec{w} = \vec{u} + \vec{v}$

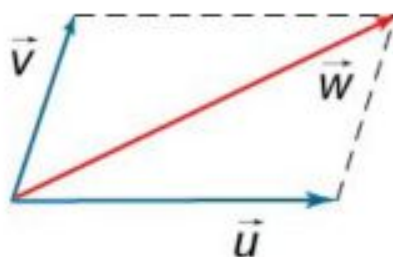


Figure 76.

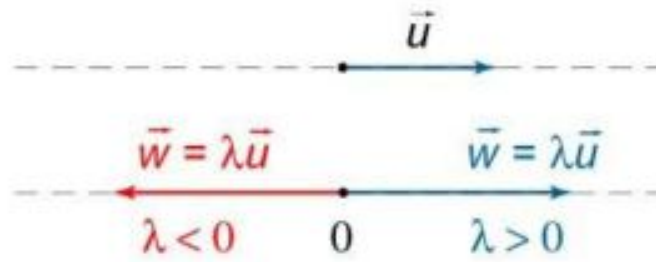


Figure 81.

567. $|\vec{w}| = |\lambda| \cdot |\vec{u}|$

568. $\lambda \vec{u} = (\lambda X, \lambda Y, \lambda Z)$

569. $\lambda \vec{u} = \vec{u} \lambda$

570. $(\lambda + \mu) \vec{u} = \lambda \vec{u} + \mu \vec{u}$

571. $\lambda(\mu \vec{u}) = \mu(\lambda \vec{u}) = (\lambda \mu) \vec{u}$

572. $\lambda(\vec{u} + \vec{v}) = \lambda \vec{u} + \lambda \vec{v}$

6.5 Scalar Product

573. Scalar Product of Vectors \vec{u} and \vec{v}

$$\vec{u} \cdot \vec{v} = |\vec{u}| \cdot |\vec{v}| \cdot \cos \theta,$$

where θ is the angle between vectors \vec{u} and \vec{v} .

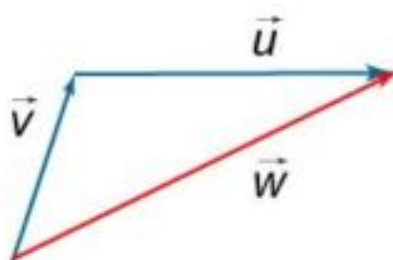


Figure 77.

557. $\vec{w} = \vec{u}_1 + \vec{u}_2 + \vec{u}_3 + \dots + \vec{u}_n$

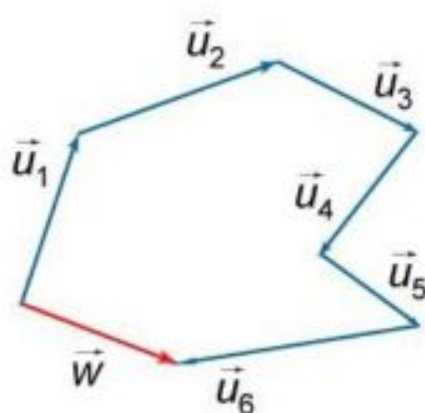


Figure 78.

558. Commutative Law
 $\vec{u} + \vec{v} = \vec{v} + \vec{u}$

559. Associative Law
 $(\vec{u} + \vec{v}) + \vec{w} = \vec{u} + (\vec{v} + \vec{w})$

560. $\vec{u} + \vec{v} = (X_1 + X_2, Y_1 + Y_2, Z_1 + Z_2)$

6.3 Vector Subtraction

561. $\vec{w} = \vec{u} - \vec{v}$ if $\vec{v} + \vec{w} = \vec{u}$.

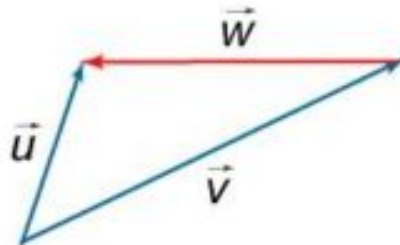


Figure 79.

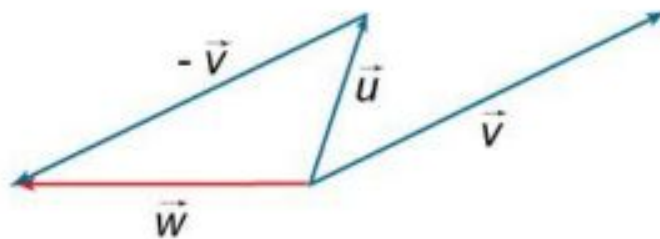


Figure 80.

562. $\vec{u} - \vec{v} = \vec{u} + (-\vec{v})$

563. $\vec{u} - \vec{u} = \vec{0} = (0, 0, 0)$

564. $|\vec{0}| = 0$

565. $\vec{u} - \vec{v} = (X_1 - X_2, Y_1 - Y_2, Z_1 - Z_2),$

6.4 Scaling Vectors

566. $\vec{w} = \lambda \vec{u}$

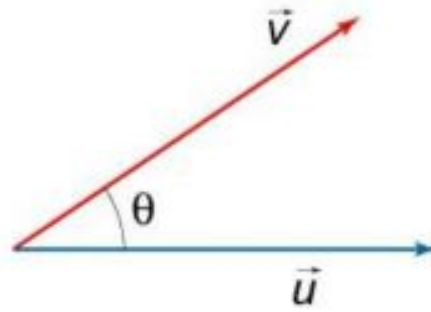


Figure 82.

574. Scalar Product in Coordinate Form
If $\vec{u} = (X_1, Y_1, Z_1)$, $\vec{v} = (X_2, Y_2, Z_2)$, then
 $\vec{u} \cdot \vec{v} = X_1X_2 + Y_1Y_2 + Z_1Z_2$.

575. Angle Between Two Vectors
If $\vec{u} = (X_1, Y_1, Z_1)$, $\vec{v} = (X_2, Y_2, Z_2)$, then
$$\cos \theta = \frac{X_1X_2 + Y_1Y_2 + Z_1Z_2}{\sqrt{X_1^2 + Y_1^2 + Z_1^2} \sqrt{X_2^2 + Y_2^2 + Z_2^2}}.$$

576. Commutative Property
 $\vec{u} \cdot \vec{v} = \vec{v} \cdot \vec{u}$

577. Associative Property
 $(\lambda \vec{u}) \cdot (\mu \vec{v}) = \lambda \mu \vec{u} \cdot \vec{v}$

578. Distributive Property
 $\vec{u} \cdot (\vec{v} + \vec{w}) = \vec{u} \cdot \vec{v} + \vec{u} \cdot \vec{w}$

579. $\vec{u} \cdot \vec{v} = 0$ if \vec{u}, \vec{v} are orthogonal ($\theta = \frac{\pi}{2}$).

580. $\vec{u} \cdot \vec{v} > 0$ if $0 < \theta < \frac{\pi}{2}$.

$$581. \quad \vec{u} \cdot \vec{v} < 0 \text{ if } \frac{\pi}{2} < \theta < \pi.$$

$$582. \quad \vec{u} \cdot \vec{v} \leq |\vec{u}| \cdot |\vec{v}|$$

$$583. \quad \vec{u} \cdot \vec{v} = |\vec{u}| \cdot |\vec{v}| \text{ if } \vec{u}, \vec{v} \text{ are parallel } (\theta = 0).$$

$$584. \quad \text{If } \vec{u} = (X_1, Y_1, Z_1), \text{ then}$$

$$\vec{u} \cdot \vec{u} = \vec{u}^2 = |\vec{u}|^2 = X_1^2 + Y_1^2 + Z_1^2.$$

$$585. \quad \vec{i} \cdot \vec{i} = \vec{j} \cdot \vec{j} = \vec{k} \cdot \vec{k} = 1$$

$$586. \quad \vec{i} \cdot \vec{j} = \vec{j} \cdot \vec{k} = \vec{k} \cdot \vec{i} = 0$$

6.6 Vector Product

587. Vector Product of Vectors \vec{u} and \vec{v}

$\vec{u} \times \vec{v} = \vec{w}$, where

- $|\vec{w}| = |\vec{u}| \cdot |\vec{v}| \cdot \sin \theta$, where $0 \leq \theta \leq \frac{\pi}{2}$;
- $\vec{w} \perp \vec{u}$ and $\vec{w} \perp \vec{v}$;
- Vectors \vec{u} , \vec{v} , \vec{w} form a right-handed screw.

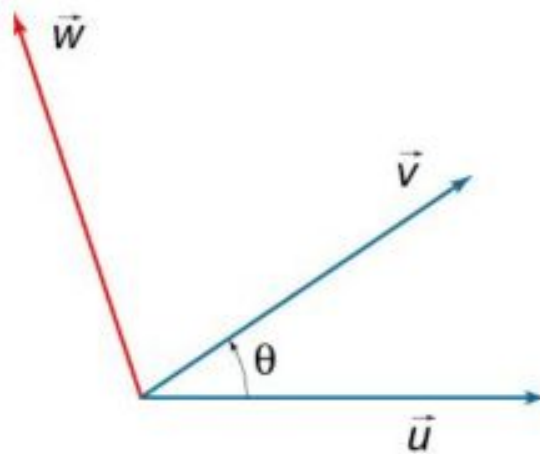


Figure 83.

$$588. \quad \vec{w} = \vec{u} \times \vec{v} = \begin{vmatrix} \vec{i} & \vec{j} & \vec{k} \\ X_1 & Y_1 & Z_1 \\ X_2 & Y_2 & Z_2 \end{vmatrix}$$

$$589. \quad \vec{w} = \vec{u} \times \vec{v} = \left(\begin{vmatrix} Y_1 & Z_1 \\ Y_2 & Z_2 \end{vmatrix}, -\begin{vmatrix} X_1 & Z_1 \\ X_2 & Z_2 \end{vmatrix}, \begin{vmatrix} X_1 & Y_1 \\ X_2 & Y_2 \end{vmatrix} \right)$$

$$590. \quad S = |\vec{u} \times \vec{v}| = |\vec{u}| \cdot |\vec{v}| \cdot \sin \theta \quad (\text{Fig.83})$$

591. Angle Between Two Vectors (Fig.83)

$$\sin \theta = \frac{|\vec{u} \times \vec{v}|}{|\vec{u}| \cdot |\vec{v}|}$$

592. Noncommutative Property

$$\vec{u} \times \vec{v} = -(\vec{v} \times \vec{u})$$

593. Associative Property

$$(\lambda \vec{u}) \times (\mu \vec{v}) = \lambda \mu \vec{u} \times \vec{v}$$

594. Distributive Property

$$\vec{u} \times (\vec{v} + \vec{w}) = \vec{u} \times \vec{v} + \vec{u} \times \vec{w}$$

595. $\vec{u} \times \vec{v} = \vec{0}$ if \vec{u} and \vec{v} are parallel ($\theta = 0$).

596. $\vec{i} \times \vec{i} = \vec{j} \times \vec{j} = \vec{k} \times \vec{k} = \vec{0}$

597. $\vec{i} \times \vec{j} = \vec{k}, \vec{j} \times \vec{k} = \vec{i}, \vec{k} \times \vec{i} = \vec{j}$

6.7 Triple Product

598. Scalar Triple Product

$$[\vec{u}\vec{v}\vec{w}] = \vec{u} \cdot (\vec{v} \times \vec{w}) = \vec{v} \cdot (\vec{w} \times \vec{u}) = \vec{w} \cdot (\vec{u} \times \vec{v})$$

599. $[\vec{u}\vec{v}\vec{w}] = [\vec{w}\vec{u}\vec{v}] = [\vec{v}\vec{w}\vec{u}] = -[\vec{v}\vec{u}\vec{w}] = -[\vec{w}\vec{v}\vec{u}] = -[\vec{u}\vec{w}\vec{v}]$

600. $k\vec{u} \cdot (\vec{v} \times \vec{w}) = k[\vec{u}\vec{v}\vec{w}]$

601. Scalar Triple Product in Coordinate Form

$$\vec{u} \cdot (\vec{v} \times \vec{w}) = \begin{vmatrix} X_1 & Y_1 & Z_1 \\ X_2 & Y_2 & Z_2 \\ X_3 & Y_3 & Z_3 \end{vmatrix},$$

where

$$\vec{u} = (X_1, Y_1, Z_1), \vec{v} = (X_2, Y_2, Z_2), \vec{w} = (X_3, Y_3, Z_3).$$

602. Volume of Parallelepiped

$$V = |\vec{u} \cdot (\vec{v} \times \vec{w})|$$

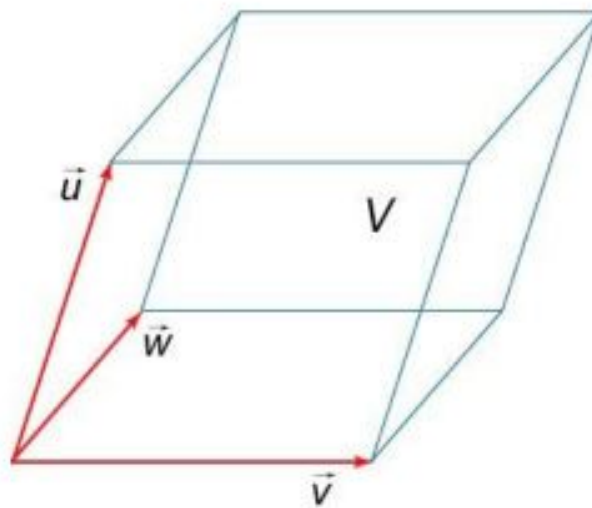


Figure 84.

603. Volume of Pyramid

$$V = \frac{1}{6} |\vec{u} \cdot (\vec{v} \times \vec{w})|$$

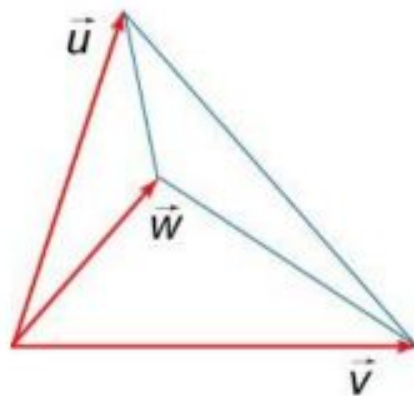


Figure 85.

- 604.** If $\vec{u} \cdot (\vec{v} \times \vec{w}) = 0$, then the vectors \vec{u} , \vec{v} , and \vec{w} are linearly dependent, so $\vec{w} = \lambda \vec{u} + \mu \vec{v}$ for some scalars λ and μ .
- 605.** If $\vec{u} \cdot (\vec{v} \times \vec{w}) \neq 0$, then the vectors \vec{u} , \vec{v} , and \vec{w} are linearly independent.

606. Vector Triple Product

$$\vec{u} \times (\vec{v} \times \vec{w}) = (\vec{u} \cdot \vec{w})\vec{v} - (\vec{u} \cdot \vec{v})\vec{w}$$