Properties of determinant and cofactor expansion

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06 April 2019

Properties of determinant

1. $\det A = \det A^t$

Proof.

$$\det A^t = \sum_{\sigma \in \mathfrak{S}_n} \operatorname{sgn}(\sigma) a_{1,\sigma(1)} \cdots a_{n,\sigma(n)}$$

$$= \sum_{\sigma \in \mathfrak{S}_n} \operatorname{sgn}(\sigma) a_{1,\sigma^{-1}(1)} \cdots a_{n,\sigma^{-1}(n)}$$
 Since σ is bijectvie $\exists ! i$ such that $\sigma i = j$ for $j = 1, \dots, n$
$$= \sum_{\sigma \in \mathfrak{S}_n} \operatorname{sgn}(\sigma) a_{\sigma(1),1} \cdots a_{\sigma(n),n}$$

2. $\det AB = \det A \cdot \det B$ $A, B \in \mathfrak{M}_{n \times n}(\mathbb{R})$

Proof. Put
$$C := AB$$
. Since $A\mathbf{b}_1 = \mathbf{c}_1, \dots, A\mathbf{b}_n = \mathbf{c}_n$, $[C]^k = b_{1k}[A]^1 + \dots + b_{nk}[A]^n$

$$\det C = \det([C]^1, \dots, [C]^n)$$

$$= \det(b_{11}[A]^1 + \dots + b_{n1}[A]^n, \dots, b_{1n}[A]^1 + \dots + b_{nn}[A]^n)$$

$$= \sum_{\sigma \in \mathfrak{S}_n} b_{\sigma(1),1} \dots b_{\sigma(n),1} \det([A]^{\sigma(1)}, \dots, [A]^{\sigma(n)})$$

$$= \sum_{\sigma \in \mathfrak{S}_n} \operatorname{sgn}(\sigma) b_{\sigma(1),1} \dots b_{\sigma(n),n} \det([A]^1, \dots, [A]^n)$$

$$= \det A \sum_{\sigma \in \mathfrak{S}_n} \operatorname{sgn}(\sigma) b_{\sigma(1),1} \dots b_{\sigma(n),n}$$

$$= \det A \cdot \det B$$

 $= \det A$

3. A is invertible \iff det $A \neq 0$

Lemma 1. $A \in \mathfrak{M}_{n \times n}(\mathbb{R}).\{[A]^1, \dots, [A]^n\}$ is linearly dependent $\Longrightarrow \det A = 0$

Proof. Since $\{[A]^1, \ldots, [A]^n\}$ is linearly dependent, there is at least one non-zero coefficient in $a_1, \ldots, a_n \in \mathbb{R}$ such that $a_1[A]^1 + \cdots + a_n[A]^n = 0$. Without the loss of generality, suppose $a_1 = 0$. Then $[A]^1 = b_2[A]^2 + \cdots + b_n[A]^n$

$$\det A = \det([A]^{1}, \dots, [A]^{n})$$

$$= \det(b_{2}[A]^{2} + \dots + b_{n}[A]^{n}, [A]^{2}, \dots, [A]^{n})$$

$$= \sum_{j=2}^{n} b_{j} \det([A]^{j}, \dots, [A]^{j}, \dots, [A]^{n})$$

$$= 0$$

$$\therefore \det A = 0$$

Proof. \Longrightarrow Since A is invertible $\exists !B$ such that $AB=BA=I_n$ Since $\det AB=\det A\cdot \det B, \ \det A\cdot \det B=\det AB=\det I_n=1$

 $\therefore \det A \neq 0$

 \Leftarrow Suppose that det $A \neq 0$. By the Lemma 1, $\{[A]^1, \ldots, [A]^n\}$ is linearly independent, which implies that A is full rank. Since A is full rank \Leftrightarrow A is invertible, A is invertible.

$$\therefore \det A \neq 0 \Longrightarrow A$$
 is invertible.

4.
$$\det(\ldots, [A]^i + c[A]^j, \ldots, [A]^j, \ldots) = \det A$$

Proof.

$$\det(\dots, [A]^i + c[A]^j, \dots, [A]^j, \dots) = \det(\dots, [A]^i, \dots, [A]^j, \dots) + c \det(\dots, [A]^j, \dots, [A]^j, \dots)
= \det(\dots, [A]^i, \dots, [A]^j, \dots)
= \det A$$

 \therefore det A is invariant to 3^{rd} elementary row operation

Theorem 2 (cofactor expansion). det $A = \sum_{j=1}^{n} (-1)^{i+j} a_{ij} \hat{A}_{ij}$ for i = 1, ..., n

where $\hat{A}_{ij} := \det M_{ij}$ and M_{ij} is a matrix that is obtained from A by deleting i-th row and j-th column of A. \hat{A}_{ij} is called (i,j) minor of A

Definition 3.

$$D_{i}(A) := \sum_{j=1}^{n} (-1)^{i+j} a_{ij} \hat{A}_{ij} \quad \text{for } i = 1, \dots, n$$
$$D^{j}(A) := \sum_{i=1}^{n} (-1)^{i+j} a_{ij} \hat{A}_{ij} \quad \text{for } j = 1, \dots, n$$

Theorem 4. $D_i(A), D^j(A) : \mathfrak{M}_{n \times n}(\mathbb{R}) \longrightarrow \mathbb{R}$ are all alternating n-linear form on \mathbb{R}^n with value 1 at I_n . i.e. $D_i(A) = D^j(A) = \det A$

Proof. (1). n-linear form on \mathbb{R}^n

Suppose that
$$a_{ik} = b_{ik} + lc_{ik}$$
 for $i = 1, \ldots, n$ and $D_i(A) = \sum_{i=1}^n (-1)^{i+j} a_{ij} \hat{A}_{ij}$

 $\begin{cases} \text{if } j = k, a_{ij} \text{ is linear but } \hat{A}_{ij} \text{ is invariant to } [A]^k \text{ because } [A]^k \text{is excluded from } M_{ij} \\ \text{else if } j \neq k, a_{ij} \text{ is constant and } \hat{A}_{ij} \text{ is linear with respect to } [A]^k (: [A]^k \text{ is included in } M_{ij}) \\ \therefore \text{ all summand of } D_i(A) \text{ is linear with respect to } [A]^k \end{cases}$

 \therefore D_i(A) is n-linear form on \mathbb{R}^n

(2). $D_i(A)$ is alternating

Suppose that $[A]^k = [A]^{k+1}$ We want to show that $D_i(A) = 0$ if $j \neq k$ and $j \neq k+1$, the two same columns are included in M_{ij} . i.e., $\hat{A}_{ij} = 0$ $\therefore D_i(A) = (-1)^{i+k} a_{ik} \hat{A}_{ik} + (-1)^{i+k+1} a_{ik+1} \hat{A}_{ik+1}$ Since $[A]^k = [A]^{k+1}$, $a_{ik} = a_{ik+1}$ and $\hat{A}_{ik} = \hat{A}_{ik+1}$ $\therefore D_i(A) = 0$

(3).
$$D_i(\mathbf{I}_n) = 1$$

 $\therefore D_i(\mathbf{I}_n) = (-1)^{i+i} \det(\mathbf{I}_{n-1}) = 1$

By (1), (2), and (3)
$$D_i(A) = \det A$$
. Since $\det A = \det A^t$, $D_i(A) = D_i(A^t) = D^i(A)$
 $\therefore D_i(A) = D^j(A)$ are all alternating n-linear form on \mathbb{R}^n with value 1 at I_n

Example 1 (Cartan Matrix of type A).

$$A_{n} = \begin{cases} 2 & i = j \\ -1 & |i - j| = 1 \\ 0 & otherwise \end{cases}$$

$$= \begin{pmatrix} 2 & -1 & & & O \\ -1 & 2 & -1 & & & \\ & -1 & 2 & -1 & & \\ & & & \ddots & \ddots & \ddots & \\ & & & & -1 & 2 & -1 \\ O & & & & & -1 & 2 \end{pmatrix}$$

 $Put \ a_n := \det A_n$.

$$a_n = 2a_{n-1} - (-1)\dot{(} - 1)a_{n-2}$$
$$a_n - a_{n-1} = a_{n-1} - a_{n-2}$$

Since $a_1 = 2, a_2 = 3, a_n = n + 1$