

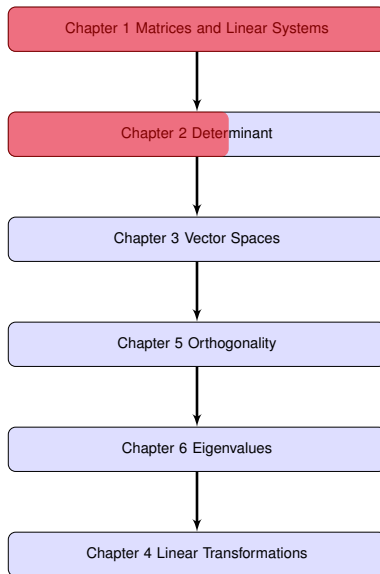
Chapter 1: Linear Systems and Matrices

Section: Determinants

Lecture #6

Lebanese University

Prof Ali WEHBE



- 1 Introduction
- 2 Determination of the determinant
 - Strategy
 - 2×2 Matrices
 - 3×3 Matrices
 - $n \times n$ Matrix
- 3 Determinant and Elementary Operations
- 4 Properties of Determinant
- 5 Determinants and existence of Solution of system of Linear Equations
- 6 Exercises

- 1 Introduction
- 2 Determination of the determinant
 - Strategy
 - 2×2 Matrices
 - 3×3 Matrices
 - $n \times n$ Matrix
- 3 Determinant and Elementary Operations
- 4 Properties of Determinant
- 5 Determinants and existence of Solution of system of Linear Equations
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- 3) The **determinant** can be applied only on **square** matrices.
- 4) Why we study the determinant of a matrix ?
The determinant give us an idea for the existence of its inverse. Then, we can know if a square system has an unique solution or not.

- 1 Introduction
- 2 Determination of the determinant
 - Strategy
 - 2×2 Matrices
 - 3×3 Matrices
 - $n \times n$ Matrix
- 3 Determinant and Elementary Operations
- 4 Properties of Determinant
- 5 Determinants and existence of Solution of system of Linear Equations
- 6 Exercises

- 1 Introduction
- 2 Determination of the determinant
 - Strategy
 - 2×2 Matrices
 - 3×3 Matrices
 - $n \times n$ Matrix
- 3 Determinant and Elementary Operations
- 4 Properties of Determinant
- 5 Determinants and existence of Solution of system of Linear Equations
- 6 Exercises

General Strategy

- 1) We start by the determinant of 2×2 matrices.
- 2) To determine the determinant of an $n \times n$ matrix, we transform the problem to $(n - 1) \times (n - 1)$ matrix. Then to $(n - 2) \times (n - 2)$ matrix,..., to 2×2 matrix.

- 1 Introduction
- 2 Determination of the determinant
 - Strategy
 - 2×2 Matrices
 - 3×3 Matrices
 - $n \times n$ Matrix
- 3 Determinant and Elementary Operations
- 4 Properties of Determinant
- 5 Determinants and existence of Solution of system of Linear Equations
- 6 Exercises

Determinant of 2×2 Matrices

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$$\mathbf{det(A)} = |\mathbf{A}| = ad - bc.$$

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Remark:

Remember that in the previous lecture, we put an essential condition for the existence of the inverse of a square matrix like A . Indeed, the condition is $ad - bc \neq 0$, then

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

Thus, we can see the first relation between determinant of a square matrix and the existence of its inverse.

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Example (Finding the determinant)

$$\text{a) } \mathbf{A} = \begin{bmatrix} 2 & 4 \\ 1 & -3 \end{bmatrix}.$$

$$ad - bc = -10.$$

$$\text{b) } \mathbf{B} = \begin{bmatrix} 1 & 2 \\ 2 & 4 \end{bmatrix}.$$

$$ad - bc = 0.$$

- 1 Introduction
- 2 Determination of the determinant
 - Strategy
 - **2 × 2** Matrices
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 - $n \times n$ Matrix
- 3 Determinant and Elementary Operations
- 4 Properties of Determinant
- 5 Determinants and existence of Solution of system of Linear Equations
- 6 Exercises

Determinant of 3×3 matrices

Strategy

- 1 Choose an arbitrary column or row.
- 2 Assign a sign to each entry in the selected column/row.
- 3 For each entry, multiply the entry with the determinant of the 2×2 matrix obtained by eliminating the row and column containing this entry.
- 4 Add the values obtained for all the three entries, and this is the determinant.

Example

Find the determinant of the following 3×3 matrix: $A = \begin{bmatrix} 2 & 5 & 4 \\ 3 & 1 & 2 \\ 5 & 4 & 6 \end{bmatrix}$

EXAMPLE

Find the determinant of the following 3×3 matrix: $A = \begin{bmatrix} 2 & 5 & 4 \\ 3 & -1 & 2 \\ -5 & 4 & 6 \end{bmatrix}$

$$A = \begin{vmatrix} 2^+ & 5 & 4 \\ 3^- & -1 & 2 \\ -5^+ & 4 & 6 \end{vmatrix}$$

$$= +2 \begin{vmatrix} -1 & 2 \\ 4 & 6 \end{vmatrix} - 3 \begin{vmatrix} 5 & 4 \\ 4 & 6 \end{vmatrix} + (-5) \begin{vmatrix} 5 & 4 \\ -1 & 2 \end{vmatrix}$$

$$= +2(-6 - 8) - 3(30 - 16) + (-5)(10 - (-4))$$

$$= +2(-14) - 3(14) + (-5)(14)$$

$$= -28 - 42 - 70 = -130$$

- 1 Introduction
- 2 Determination of the determinant
 - Strategy
 - 2×2 Matrices
 - 3×3 Matrices
 - $n \times n$ Matrix
- 3 Determinant and Elementary Operations
- 4 Properties of Determinant
- 5 Determinants and existence of Solution of system of Linear Equations
- 6 Exercises

Minors and Cofactors

Definition (Minors and Cofactors)

Let $\mathbf{A} = [a_{ij}]$ be an $n \times n$ matrix.

Let \mathbf{M}_{ij} denote the $(n-1) \times (n-1)$ matrix obtained from \mathbf{A} by deleting the i^{th} row and j^{th} column.

The **Minor** of a_{ij} is the determinant $|\mathbf{M}_{ij}|$ of the matrix \mathbf{M}_{ij} .

The **Cofactor** \mathbf{A}_{ij} of a_{ij} is defined by:

$$\mathbf{A}_{ij} = (-1)^{i+j} |\mathbf{M}_{ij}|.$$

Example

Consider the matrix:

$$\mathbf{A} = \begin{bmatrix} 2 & 5 & 4 & -2 \\ 0 & 1 & 2 & 1 \\ 5 & -1 & 0 & -2 \\ 3 & 7 & 4 & 3 \end{bmatrix}$$

Determinant of $n \times n$ Matrix

Definition (Expanding through Rows)

The Determinant of an $n \times n$ matrix \mathbf{A} , denoted by $\det(\mathbf{A})$, is a **scalar** given by

$$\det(\mathbf{A}) = a_{11}A_{11} + a_{12}A_{12} + a_{13}A_{13} + \dots + a_{1n}A_{1n} = \sum_{j=1}^n a_{1j}A_{1j}$$

$$= a_{21}A_{21} + a_{22}A_{22} + a_{23}A_{23} + \dots + a_{2n}A_{2n} = \sum_{j=1}^n a_{2j}A_{2j}$$

•

•

$$= a_{i1}A_{i1} + a_{i2}A_{i2} + a_{i3}A_{i3} + \dots + a_{in}A_{in} = \sum_{j=1}^n a_{ij}A_{ij}$$

Determinant of $n \times n$ Matrices

Definition (Expanding through Columns)

The Determinant of an $n \times n$ matrix A , denoted by $\det(A)$, is a **scalar** given by

$$\begin{aligned}\det(A) &= a_{11}A_{11} + a_{21}A_{21} + a_{31}A_{31} \dots + a_{n1}A_{n1} = \sum_{i=1}^n a_{i1}A_{i1} \\ &= a_{12}A_{12} + a_{22}A_{22} + a_{32}A_{32} + \dots + a_{n2}A_{n2} = \sum_{i=1}^n a_{i2}A_{i2} \\ &\quad \cdot \\ &\quad \cdot \\ &= a_{1j}A_{1j} + a_{2j}A_{2j} + a_{3j}A_{3j} + \dots + a_{nj}A_{nj} = \sum_{i=1}^n a_{ij}A_{ij}\end{aligned}$$

Remark:

Since the determinant of a matrix depends of the entries of the chosen row or column, then logically we choose the row or the column that contains more zero entries.

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Example

Calculate the determinants of the following matrices:

a) $A = \begin{bmatrix} 4 & 3 & 0 \\ 3 & 1 & 2 \\ 5 & -1 & -4 \end{bmatrix}.$

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Calculate the determinants of the following matrices:

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$$\text{b) } \mathbf{B} = \begin{bmatrix} 1 & 2 & 4 \\ -3 & 3 & 5 \\ 7 & 0 & 6 \end{bmatrix}.$$

Example

$$\text{b) } C = \begin{bmatrix} 0 & 2 & 3 & 0 \\ 0 & 4 & 5 & 0 \\ 0 & 1 & 0 & 3 \\ 2 & 0 & 1 & 3 \end{bmatrix}$$

- 1 Introduction
- 2 Determination of the determinant
 - Strategy
 - 2×2 Matrices
 - 3×3 Matrices
 - $n \times n$ Matrix
- 3 Determinant and Elementary Operations**
- 4 Properties of Determinant
- 5 Determinants and existence of Solution of system of Linear Equations
- 6 Exercises

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Example

Find the determinant of

$$A = \begin{bmatrix} 2 & -3 & 10 \\ 1 & 2 & -2 \\ 0 & 1 & -3 \end{bmatrix}$$

Solution: Using row operations:

$$\begin{aligned} |A| &= \begin{vmatrix} 2 & -3 & 10 \\ 1 & 2 & -2 \\ 0 & 1 & -3 \end{vmatrix} = - \begin{vmatrix} 1 & 2 & -2 \\ 2 & -3 & 10 \\ 0 & 1 & -3 \end{vmatrix} = - \begin{vmatrix} 1 & 2 & -2 \\ 0 & -7 & 14 \\ 0 & 1 & -3 \end{vmatrix} \\ &= -(-7) \begin{vmatrix} 1 & 2 & -2 \\ 0 & 1 & -2 \\ 0 & 1 & -3 \end{vmatrix} = 7 \begin{vmatrix} 1 & 2 & -2 \\ 0 & 1 & -2 \\ 0 & 0 & -1 \end{vmatrix} = 7(1)(1)(-1) = -7 \end{aligned}$$

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The operations:

$$\begin{aligned} R_1 &\longleftrightarrow R_2 \\ R_2 - 2R_1 &\longrightarrow R_2 \\ \frac{-1}{7} R_2 &\longrightarrow R_2 \\ R_3 - R_2 &\longrightarrow R_3 \end{aligned}$$

- 1 Introduction
- 2 Determination of the determinant
 - Strategy
 - 2×2 Matrices
 - 3×3 Matrices
 - $n \times n$ Matrix
- 3 Determinant and Elementary Operations
- 4 Properties of Determinant
- 5 Determinants and existence of Solution of system of Linear Equations
- 6 Exercises

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- 5) $\det(\mathbf{AB}) = \det(\mathbf{A})\det(\mathbf{B})$.

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5) $\det(\mathbf{AB}) = \det(\mathbf{A})\det(\mathbf{B})$.

6) If \mathbf{A} is a triangular matrix, then $\det(\mathbf{A}) = \prod_{i=1}^n a_{ii}$.

Supplementary Exercise 1

solve the following independent parts:

- ① Find all values of λ for which $\det(\mathbf{A}) = 0$, where

$$\mathbf{A} = \begin{bmatrix} \lambda - 4 & 3 & 0 \\ 0 & \lambda & 3 \\ 0 & 0 & \lambda - 4 \end{bmatrix}.$$

- ② Let $\mathbf{B} \in \mathbb{M}_2(\mathbb{R})$. Show that

$$\det(\mathbf{B}) = \frac{1}{2} \begin{vmatrix} \text{tr}(\mathbf{B}) & 1 \\ \text{tr}(\mathbf{B}^2) & \text{tr}(\mathbf{B}) \end{vmatrix},$$

where tr is the trace function.

- ③ Verify that $|-3\mathbf{C}| = (-3)^2|\mathbf{C}|$ where $\mathbf{C} = \begin{bmatrix} 2 & -2 \\ -3 & 1 \end{bmatrix}$.

Solution

- ① Since \mathbf{A} is a triangular matrix, then

$$\det(\mathbf{A}) = (\lambda - 4)(\lambda)(\lambda - 4)$$

$$\text{So } \det(\mathbf{A}) = 0 \leftrightarrow (\lambda - 4)(\lambda)(\lambda - 4) = 0 \leftrightarrow \lambda = 0 \text{ or } \lambda = 4.$$

- ② Let $\mathbf{B} \in \mathbb{M}_2(\mathbb{R})$, then

$$\mathbf{B} = \begin{bmatrix} a & b \\ c & d \end{bmatrix} \quad \text{and} \quad \mathbf{B}^2 = \begin{bmatrix} a^2 + bc & ab + bd \\ ac + cd & bc + d^2 \end{bmatrix} \quad \text{and} \quad \text{tr}(\mathbf{B}) = a + d$$

Thus

$$\begin{aligned} \frac{1}{2} \begin{vmatrix} \text{tr}(\mathbf{B}) & 1 \\ \text{tr}(\mathbf{B}^2) & \text{tr}(\mathbf{B}) \end{vmatrix} &= \frac{1}{2} \begin{vmatrix} a + d & 1 \\ a^2 + 2bc + d^2 & a + d \end{vmatrix} \\ &= \frac{1}{2} \left((a + d)^2 - (a^2 + 2bc + d^2) \right) = \frac{1}{2} (2ad - 2bc) = ad - bc \end{aligned}$$

and this final answer is equal to the determinant of \mathbf{B} .

Solution

③ We have:

$$\det(C) = \begin{vmatrix} 2 & -2 \\ -3 & 1 \end{vmatrix} = 2 - 6 = -4$$

so

$$(-3)^2 |C| = 9(-4) = -36$$

and

$$-3C = \begin{bmatrix} -6 & 6 \\ 9 & -3 \end{bmatrix} \text{ so } |-3C| = \begin{vmatrix} -6 & 6 \\ 9 & -3 \end{vmatrix} = 18 - 54 = -36$$

so they are equal.

- 1 Introduction
- 2 Determination of the determinant
 - Strategy
 - 2×2 Matrices
 - 3×3 Matrices
 - $n \times n$ Matrix
- 3 Determinant and Elementary Operations
- 4 Properties of Determinant
- 5 Determinants and existence of Solution of system of Linear Equations
- 6 Exercises

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If the determinant of the coefficient square matrix is equal to zero, then the system has an **infinite number of solutions** or has **no solution**.

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Remark:

If the determinant of the coefficient square matrix is equal to zero, then the system has an **infinite number of solutions** or has **no solution**.

Example

Find the values of k for which the following matrix \mathbf{A} is invertible

$$\mathbf{A} = \begin{bmatrix} 1 & 3 & k \\ 2 & 1 & 3 \\ 4 & 6 & 2 \end{bmatrix}.$$

- 1 Introduction
- 2 Determination of the determinant
 - Strategy
 - 2×2 Matrices
 - 3×3 Matrices
 - $n \times n$ Matrix
- 3 Determinant and Elementary Operations
- 4 Properties of Determinant
- 5 Determinants and existence of Solution of system of Linear Equations
- 6 Exercises

Supplementary Exercise 2

Let $A = \begin{bmatrix} -1 & -3 & 1 \\ 3 & 6 & 0 \\ 1 & 0 & 1 \end{bmatrix}$

- 1) Verify that A is invertible.
- 2) Find A^{-1} .

- 3) a) Write the system associated to the problem $AX - 2b = c$, where $X = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix}$, $b = \begin{bmatrix} 2 \\ 0 \\ 2 \end{bmatrix}$ and

$$c = \begin{bmatrix} 2 \\ 4 \\ 5 \end{bmatrix}.$$

- b) Deduce its solution.

Solution

① $A = \begin{pmatrix} -1 & -3 & 1 \\ 3 & 6 & 0 \\ 1 & 0 & 1 \end{pmatrix}$. Then the determinate of A :

$$\det(A) = -3.$$

② $A = \begin{pmatrix} -1 & -3 & 1 \\ 3 & 6 & 0 \\ 1 & 0 & 1 \end{pmatrix}$. Let us calculate A^{-1} :

$$(A|I_3) = \left(\begin{array}{ccc|ccc} -1 & -3 & 1 & 1 & 0 & 0 \\ 3 & 6 & 0 & 0 & 1 & 0 \\ 1 & 0 & 1 & 0 & 0 & 1 \end{array} \right) \xrightarrow{R'_2 = R_2 + 3R_1} \xrightarrow{R'_3 = R_3 + R_1}$$

$$\left(\begin{array}{ccc|ccc} -1 & -3 & 1 & 1 & 0 & 0 \\ 0 & -3 & 3 & 3 & 1 & 0 \\ 0 & -3 & 2 & 1 & 0 & 1 \end{array} \right) \xrightarrow{R'_3 = R_3 - R_2}$$

Solution

$$\left(\begin{array}{ccc|ccc} -1 & -3 & 1 & 1 & 0 & 0 \\ 0 & -3 & 3 & 3 & 1 & 0 \\ 0 & 0 & -1 & -2 & -1 & 1 \end{array} \right) \xrightarrow{\begin{array}{l} R'_2 = R_2 + 3R_3 \\ R'_1 = R_1 + R_3 \end{array}}$$

$$\left(\begin{array}{ccc|ccc} -1 & -3 & 0 & -1 & -1 & 1 \\ 0 & -3 & 0 & -3 & -2 & 3 \\ 0 & 0 & -1 & -2 & -1 & 1 \end{array} \right) \xrightarrow{R'_1 = R_1 - R_2}$$

$$\left(\begin{array}{ccc|ccc} -1 & 0 & 0 & 2 & 1 & -2 \\ 0 & -3 & 0 & -3 & -2 & 3 \\ 0 & 0 & -1 & -2 & -1 & 1 \end{array} \right) \xrightarrow{\begin{array}{l} R'_1 = -R_1 \\ R'_2 = -\frac{R_2}{3} \\ R'_3 = -R_3 \end{array}}$$

$$\left(\begin{array}{ccc|ccc} 1 & 0 & 0 & -2 & -1 & 2 \\ 0 & 1 & 0 & 1 & \frac{2}{3} & -1 \\ 0 & 0 & 1 & 2 & 1 & -1 \end{array} \right) = (I_3 | A^{-1}).$$

Solution

② Then $A^{-1} = \begin{pmatrix} -2 & -1 & 2 \\ 1 & \frac{2}{3} & -1 \\ 2 & 1 & -1 \end{pmatrix}.$

③ $AX - 2b = c \implies AX = c + 2b \implies X = A^{-1}(c + 2b).$

Then

$$\begin{aligned} X &= \begin{pmatrix} -2 & -1 & 2 \\ 1 & \frac{2}{3} & -1 \\ 2 & 1 & -1 \end{pmatrix} \left[\begin{pmatrix} 2 \\ 4 \\ 5 \end{pmatrix} + 2 \begin{pmatrix} 2 \\ 0 \\ 2 \end{pmatrix} \right] \\ &= \begin{pmatrix} -2 & -1 & 2 \\ 1 & \frac{2}{3} & -1 \\ 2 & 1 & -1 \end{pmatrix} \begin{pmatrix} 6 \\ 4 \\ 9 \end{pmatrix} = \begin{pmatrix} 2 \\ -\frac{1}{3} \\ 7 \end{pmatrix}. \end{aligned}$$

Supplementary Exercise 3

Let $A = \begin{bmatrix} 1 & 0 & 0 \\ a & 1 & 0 \\ b & 0 & 1 \end{bmatrix}$, $B = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & c & 0 \end{bmatrix}$, $P = \begin{bmatrix} -1 & 0 \\ 0 & 2 \end{bmatrix}$ and $D = \begin{bmatrix} -2 & 4 \\ 0 & 3 \end{bmatrix}$.

- 1) Find $(AB)^T$.
- 2) Calculate A^2 and B^2 .
- 3) Find X , if $XP + 4I_2 = 0$.
- 4) Find $\det(3D^{-1}) + \det(AB)$.

Solution

1

$$AB = \begin{pmatrix} 1 & 0 & 0 \\ a & 1 & 0 \\ b & 0 & 1 \end{pmatrix} \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & c & 0 \end{pmatrix} = \begin{pmatrix} 1 & 0 & 0 \\ a & 1 & 0 \\ b & c & 0 \end{pmatrix}$$
$$\Rightarrow (AB)^T = \begin{pmatrix} 1 & a & b \\ 0 & 1 & c \\ 0 & 0 & 0 \end{pmatrix}.$$

2

$$A^2 = \begin{pmatrix} 1 & 0 & 0 \\ a & 1 & 0 \\ b & 0 & 1 \end{pmatrix} \begin{pmatrix} 1 & 0 & 0 \\ a & 1 & 0 \\ b & 0 & 1 \end{pmatrix} = \begin{pmatrix} 1 & 0 & 0 \\ 2a & 1 & 0 \\ 2b & 0 & 1 \end{pmatrix}, \quad B^2 = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & c & 0 \end{pmatrix}.$$

Solution

- ③ We have $\det(P) = -2$, then P is an invertible matrix, so

$$P^{-1} = \frac{1}{-2} \begin{pmatrix} 2 & 0 \\ 0 & -1 \end{pmatrix} = \begin{pmatrix} -1 & 0 \\ 0 & \frac{1}{2} \end{pmatrix}.$$

We have $PX + 4I_2 = 0 \implies PX = -4I_2$

$$\implies X = -4P^{-1}I_2 = -4P^{-1} = \begin{pmatrix} 4 & 0 \\ 0 & -2 \end{pmatrix}.$$

- ④ We have

- $\det(3D^{-1}) = 3^2 \det(D^{-1}) = 3^2 \cdot \frac{1}{\det(D)} = \frac{9}{-6} = -\frac{3}{2}.$

- $\det(AB) = 0$, since AB a upper triangular matrix, so the determinant is the product of the diagonal entries.

so $\det(3D^{-1}) + \det(AB) = -\frac{3}{2}.$