Determinant Theory

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Unique Solution of a 2×2 System

The 2×2 system

$$\begin{array}{cccc} ax + by &= e, \\ cx + dy &= f, \end{array}$$

has a unique solution provided $\Delta=ad-bc$ is nonzero, in which case the solution is given by

(2)
$$x = \frac{de - bf}{ad - bc}, \quad y = \frac{af - ce}{ad - bc}.$$

This result is called **Cramer's Rule** for 2×2 systems, learned in college algebra.

Determinants of Order 2

College algebra introduces matrix notation and determinant notation:

$$A = \left(egin{array}{cc} a & b \ c & d \end{array}
ight), \quad \det(A) = \left|egin{array}{cc} a & b \ c & d \end{array}
ight|.$$

Evaluation of $\det(A)$ is by Sarrus' 2×2 Rule:

$$\left|egin{array}{c} a & b \ c & d \end{array}
ight|=ad-bc.$$

The first product ad is the product of the main diagonal entries and the other product bc is from the anti-diagonal.

Cramer's 2×2 rule in determinant notation is

(3)
$$x = \frac{\begin{vmatrix} e & b \\ f & d \end{vmatrix}}{\begin{vmatrix} a & b \\ c & d \end{vmatrix}}, \quad y = \frac{\begin{vmatrix} a & e \\ c & f \end{vmatrix}}{\begin{vmatrix} a & b \\ c & d \end{vmatrix}}.$$

Relation to Inverse Matrices

System

$$\begin{array}{cccc} ax + by & = e, \\ cx + dy & = f, \end{array}$$

can be expressed as the vector-matrix system $A\mathbf{u} = \mathbf{b}$ where

$$A = \left(egin{array}{c} a & b \ c & d \end{array}
ight), \quad \mathbf{u} = \left(egin{array}{c} x \ y \end{array}
ight), \quad \mathbf{b} = \left(egin{array}{c} e \ f \end{array}
ight).$$

Inverse matrix theory implies

$$A^{-1}=rac{1}{ad-bc}\left(egin{array}{cc} d & -b \ -c & a \end{array}
ight), \quad \mathrm{u}=A^{-1}\mathrm{b}=rac{1}{ad-bc}\left(egin{array}{cc} de-bf \ af-ce \end{array}
ight).$$

Cramer's Rule is a compact summary of the unique solution of system (4).

Unique Solution of an $n \times n$ System

System

can be written as an $n \times n$ vector-matrix equation $A\vec{x} = \vec{b}$, where $\vec{x} = (x_1, \dots, x_n)$ and $\vec{b} = (b_1, \dots, b_n)$. The system has a unique solution provided the **determinant of coefficients** $\Delta = \det(A)$ is nonzero, and then **Cramer's Rule** for $n \times n$ systems gives

(6)
$$x_1 = \frac{\Delta_1}{\Delta}, \quad x_2 = \frac{\Delta_2}{\Delta}, \quad \dots, \quad x_n = \frac{\Delta_n}{\Delta}.$$

Symbol $\Delta_j = \det(B)$, where matrix B has the same columns as matrix A, except $\operatorname{col}(B,j) = \vec{\mathrm{b}}$.

Determinants of Order n	rrus' rule should

Determinant Notation for Cramer's Rule

The **determinant of coefficients** for system $A\vec{x} = \vec{b}$ is denoted by

(7)
$$\Delta = \begin{vmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & \cdots & \vdots \\ a_{n1} & a_{n2} & \cdots & a_{nn} \end{vmatrix}.$$

The other n determinants in Cramer's rule (6) are given by

(8)
$$\Delta_{1} = \begin{vmatrix} b_{1} & a_{12} & \cdots & a_{1n} \\ b_{2} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & \cdots & \vdots \\ b_{n} & a_{n2} & \cdots & a_{nn} \end{vmatrix}, \dots, \Delta_{n} = \begin{vmatrix} a_{11} & a_{12} & \cdots & b_{1} \\ a_{21} & a_{22} & \cdots & b_{2} \\ \vdots & \vdots & \cdots & \vdots \\ a_{n1} & a_{n2} & \cdots & b_{n} \end{vmatrix}.$$

College Algebra Definition of Determinant

Given an $n \times n$ matrix A, define

(9)
$$\det(A) = \sum_{\sigma \in S_n} (-1)^{\operatorname{parity}(\sigma)} a_{1\sigma_1} \cdots a_{n\sigma_n}.$$

In the formula, a_{ij} denotes the element in row i and column j of the matrix A. The symbol $\sigma = (\sigma_1, \ldots, \sigma_n)$ stands for a rearrangement of the subscripts $1, 2, \ldots, n$ and S_n is the set of all possible rearrangements. The nonnegative integer parity (σ) is determined by counting the minimum number of pairwise interchanges required to assemble the list of integers $\sigma_1, \ldots, \sigma_n$ into natural order $1, \ldots, n$.

College Algebra Deinition and Sarrus' Rule

For a 3×3 matrix, the College Algebra formula reduces to Sarrus' 3×3 Rule

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

$$= a_{11}a_{22}a_{33} + a_{21}a_{32}a_{13} + a_{31}a_{12}a_{23}$$

$$-a_{11}a_{32}a_{23} - a_{21}a_{12}a_{33} - a_{31}a_{22}a_{13}.$$

Diagram for Sarrus' 3×3 Rule

The number $\det(A)$, in the 3×3 case, can be computed by the algorithm in Figure 1, which parallels the one for 2×2 matrices. The 5×3 array is made by copying the first two rows of A into rows 4 and 5.

Warning: there is no Sarrus' rule diagram for 4×4 or larger matrices!

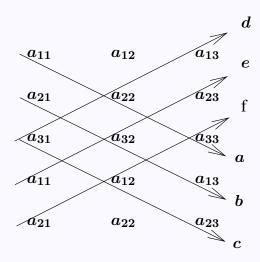


Figure 1. Sarrus' rule diagram for 3×3 matrices, which gives

$$\det(A) = (a+b+c) - (d+e+f).$$

Transpose Rule

A consequence of the college algebra definition of determinant is the relation

$$\det(A) = \det(A^T)$$

where A^T means the transpose of A, obtained by swapping rows and columns. This relation implies the following.

All determinant theory results for rows also apply to columns.

How to Compute the Value of any Determinant

- Four Rules. These are the *Triangular Rule*, *Combination Rule*, *Multiply Rule* and the *Swap Rule*.
- Special Rules. These apply to evaluate a determinant as zero.
- Cofactor Expansion. This is an iterative scheme which reduces computation of a determinant to a number of smaller determinants.
- **Hybrid Method**. The four rules and the cofactor expansion are combined.

Four Rules

Triangular

The value of det(A) for either an upper triangular or a lower triangular matrix A is the product of the diagonal elements:

$$\det(A) = a_{11}a_{22}\cdots a_{nn}.$$

Swap

This is a one-arrow Sarrus' rule.

If B results from A by swapping two rows, then

$$\det(A) = (-1)\det(B).$$

Combination

The value of det(A) is unchanged by adding a multiple of a row to a different row.

Multiply

If one row of $m{A}$ is multiplied by constant $m{c}$ to create matrix $m{B}$,

then

$$\det(B) = c \det(A).$$

1 Example (Four Properties) Apply the four properties of a determinant to justify the formula

$$\det \left(\begin{array}{cc} 12 & 6 & 0 \\ 11 & 5 & 1 \\ 10 & 2 & 2 \end{array}\right) = 24.$$

Solution: Let *D* denote the value of the determinant. Then

$$D = \det \left(egin{array}{ccc} 12 & 6 & 0 \ 11 & 5 & 1 \ 10 & 2 & 2 \end{array}
ight)$$

Given.

$$=\det\left(egin{array}{cccc} 12 & 6 & 0 \ -1 & -1 & 1 \ -2 & -4 & 2 \ \end{array}
ight)$$

 $=\det\begin{pmatrix}12&6&0\\-1&-1&1\\-2&-4&2\end{pmatrix}$ combo (1,2,-1), combo (1,3,-1). Combination leaves the determinant unchanged.

$$= 6\det\left(egin{array}{ccc} 2 & 1 & 0 \ -1 & -1 & 1 \ -2 & -4 & 2 \end{array}
ight)$$
 Multiply rule $m=1/6$ on row 1 factors out a 6 .

$$= 6 \det \begin{pmatrix} 0 & -1 & 2 \\ -1 & -1 & 1 \\ 0 & -3 & 2 \end{pmatrix} \quad \text{combo} (1,3,1), \quad \text{combo} (2,1,2).$$

$$=-6 \det \left(egin{array}{ccc} -1 & -1 & 1 \ 0 & -1 & 2 \ 0 & -3 & 2 \ \end{array}
ight)$$

 $=-6\det\begin{pmatrix} -1 & -1 & 1 \\ 0 & -1 & 2 \\ 0 & -3 & 2 \end{pmatrix}$ swap (1, 2). Swap changes the sign of the determinant.

$$= 6\det\left(egin{array}{ccc}1&1&-1\0&-1&2\0&-3&2\end{array}
ight) \qquad ext{Multiply rule } m=-1 ext{ on row 1}.$$

$$= 6 \det \begin{pmatrix} 1 & 1 & -1 \\ 0 & -1 & 2 \\ 0 & 0 & -4 \end{pmatrix} \quad \text{combo}(2, 3, -3).$$

$$=6(1)(-1)(-4)=24$$

=6(1)(-1)(-4)=24 Triangular rule. Formula verified.

Elementary Matrices and the Four Rules

The four rules can be stated in terms of elementary matrices as follows.

Triangular The value of det(A) for either an upper triangular or a lower

triangular matrix A is the product of the diagonal elements:

 $\det(A) = a_{11}a_{22}\cdots a_{nn}$. This is a one-arrow Sarrus' rule

valid for dimension n.

Swap If E is an elementary matrix for a swap rule, then

 $\det(EA) = (-1)\det(A).$

Combination If E is an elementary matrix for a combination rule, then

 $\det(EA) = \det(A)$.

Multiply If E is an elementary matrix for a multiply rule with multiplier

 $m \neq 0$, then $\det(EA) = m \det(A)$.

Because $\det(E) = 1$ for a combination rule, $\det(E) = -1$ for a swap rule and $\det(E) = c$ for a multiply rule with multiplier $c \neq 0$, it follows that for any elementary matrix E there is the **determinant multiplication rule**

$$\det(EA) = \det(E) \det(A)$$
.

Special Determinant Rules

The results are stated for rows but also hold for columns, because $\det(A) = \det(A^T)$.

Zero row If one row of A is zero, then $\det(A) = 0$.

Duplicate rows If two rows of A are identical, then $\det(A) = 0$.

 $\mathsf{RREF}
eq I \qquad \mathsf{lf} \ \mathsf{rref}(A)
eq I, \ \mathsf{then} \ \det(A) = 0.$

Common factor The relation $\det(A) = c \det(B)$ holds, provided A and

B differ only in one row, say row j , for which $\operatorname{row}(A,j) =$

 $c \operatorname{row}(B, j)$.

Row linearity The relation $\det(A) = \det(B) + \det(C)$ holds, pro-

vided A, B and C differ only in one row, say row j, for

which row(A, j) = row(B, j) + row(C, j).

Cofactor Expansion for 3×3 Matrices

This is a review the college algebra topic, where the dimension of A is 3.

Cofactor row expansion means the following formulas are valid:

$$\begin{aligned} |A| &= \begin{vmatrix} a_{11} a_{12} a_{13} \\ a_{21} a_{22} a_{23} \\ a_{31} a_{32} a_{33} \end{vmatrix} \\ &= a_{11}(+1) \begin{vmatrix} a_{22} a_{23} \\ a_{32} a_{33} \end{vmatrix} + a_{12}(-1) \begin{vmatrix} a_{21} a_{23} \\ a_{31} a_{33} \end{vmatrix} + a_{13}(+1) \begin{vmatrix} a_{21} a_{22} \\ a_{31} a_{32} \end{vmatrix} \\ &= a_{21}(-1) \begin{vmatrix} a_{12} a_{13} \\ a_{32} a_{33} \end{vmatrix} + a_{22}(+1) \begin{vmatrix} a_{11} a_{13} \\ a_{31} a_{33} \end{vmatrix} + a_{23}(-1) \begin{vmatrix} a_{11} a_{12} \\ a_{31} a_{32} \end{vmatrix} \\ &= a_{31}(+1) \begin{vmatrix} a_{12} a_{13} \\ a_{22} a_{23} \end{vmatrix} + a_{32}(-1) \begin{vmatrix} a_{11} a_{13} \\ a_{21} a_{23} \end{vmatrix} + a_{33}(+1) \begin{vmatrix} a_{11} a_{12} \\ a_{21} a_{22} \end{vmatrix} \end{aligned}$$

The formulas expand a 3×3 determinant in terms of 2×2 determinants, along a row of A. The attached signs ± 1 are called the **checkerboard signs**, to be defined shortly. The 2×2 determinants are called **minors** of the 3×3 determinant |A|. The checkerboard sign together with a minor is called a **cofactor**.

Cofactor Expansion Illustration

Cofactor expansion formulas are generally used when a row has one or two zeros, making it unnecessary to evaluate one or two of the 2×2 determinants in the expansion. To illustrate, row 1 cofactor expansion gives

$$\begin{vmatrix} 3 & 0 & 0 \\ 2 & 1 & 7 \\ 5 & 4 & 8 \end{vmatrix} = 3(+1) \begin{vmatrix} 1 & 7 \\ 4 & 8 \end{vmatrix} + 0(-1) \begin{vmatrix} 2 & 7 \\ 5 & 8 \end{vmatrix} + 0(+1) \begin{vmatrix} 2 & 1 \\ 5 & 4 \end{vmatrix}$$
$$= 3(+1)(8 - 28) + 0 + 0$$
$$= -60.$$

What has been said for rows also applies to columns, due to the transpose formula

$$\det(A) = \det(A^T)$$
.

Minor

The $(n-1) \times (n-1)$ determinant obtained from $\det(A)$ by striking out row i and column j is called the (i,j)-minor of A and denoted $\min(A,i,j)$. Literature might use M_{ij} for a minor.

Cofactor

The (i,j)-cofactor of A is $\mathsf{cof}(A,i,j) = (-1)^{i+j} \, \mathsf{minor}(A,i,j)$.

Multiplicative factor $(-1)^{i+j}$ is called the **checkerboard sign**, because its value can be determined by counting *plus*, *minus*, *plus*, etc., from location (1, 1) to location (i, j) in any checkerboard fashion.

Expansion of Determinants by Cofactors

(11)
$$\det(A) = \sum_{j=1}^n a_{kj} \operatorname{cof}(A,k,j), \quad \det(A) = \sum_{i=1}^n a_{i\ell} \operatorname{cof}(A,i,\ell),$$

In (11), $1 \le k \le n$, $1 \le \ell \le n$. The first expansion is called a **cofactor row expansion** and the second is called a **cofactor column expansion**. The value $\mathbf{cof}(A, i, j)$ is the cofactor of element a_{ij} in $\det(A)$, that is, the checkerboard sign times the minor of a_{ij} .

2 Example (Hybrid Method) Justify by cofactor expansion and the four properties the identity

$$\det \left(egin{array}{ccc} 10 & 5 & 0 \ 11 & 5 & a \ 10 & 2 & b \end{array}
ight) = 5(6a-b).$$

Solution: Let *D* denote the value of the determinant. Then

$$D = \det \begin{pmatrix} 10 & 5 & 0 \\ 11 & 5 & a \\ 10 & 2 & b \end{pmatrix}$$
 Given.
$$= \det \begin{pmatrix} 10 & 5 & 0 \\ 1 & 0 & a \\ 0 & -3 & b \end{pmatrix}$$
 Combination leaves the determinant unchanged:
$$combo(1, 2, -1), combo(1, 3, -1).$$

$$= \det \begin{pmatrix} 0 & 5 & -10a \\ 1 & 0 & a \\ 0 & -3 & b \end{pmatrix}$$

$$combo(2, 1, -10).$$

$$= (1)(-1) \det \begin{pmatrix} 5 & -10a \\ -3 & b \end{pmatrix}$$
 Cofactor expansion on column 1.
$$= (1)(-1)(5b - 30a)$$
 Sarrus' rule for $n = 2$.
$$= 5(6a - b).$$
 Formula verified.

3 Example (Cramer's Rule) Solve by Cramer's rule the system of equations

verifying $x_1 = 1$, $x_2 = 0$, $x_3 = 1$, $x_4 = 2$.

Solution: Form the four determinants $\Delta_1, \ldots, \Delta_4$ from the base determinant Δ as follows:

$$\Delta = \det \left(egin{array}{cccc} 2 & 3 & 1 & -1 \ 1 & 1 & 0 & -1 \ 0 & 3 & 1 & 1 \ 1 & 0 & 1 & -1 \end{array}
ight),$$

$$\Delta_1 = \det \left(egin{array}{cccc} 1 & 3 & 1 & -1 \ -1 & 1 & 0 & -1 \ 3 & 3 & 1 & 1 \ 0 & 0 & 1 & -1 \end{array}
ight), \quad \Delta_2 = \det \left(egin{array}{cccc} 2 & 1 & 1 & -1 \ 1 & -1 & 0 & -1 \ 0 & 3 & 1 & 1 \ 1 & 0 & 1 & -1 \end{array}
ight),$$

$$\Delta_3 = \det \left(egin{array}{cccc} 2 & 3 & 1 & -1 \ 1 & 1 & -1 & -1 \ 0 & 3 & 3 & 1 \ 1 & 0 & 0 & -1 \end{array}
ight), \quad \Delta_4 = \det \left(egin{array}{cccc} 2 & 3 & 1 & 1 \ 1 & 1 & 0 & -1 \ 0 & 3 & 1 & 3 \ 1 & 0 & 1 & 0 \end{array}
ight).$$

Five repetitions of the methods used in the previous examples give the answers $\Delta = -2$, $\Delta_1 = -2$, $\Delta_2 = 0$, $\Delta_3 = -2$, $\Delta_4 = -4$, therefore Cramer's rule implies the solution

$$x_1=rac{\Delta_1}{\Delta},\quad x_2=rac{\Delta_2}{\Delta},\quad x_3=rac{\Delta_3}{\Delta},\quad x_4=rac{\Delta_4}{\Delta}.$$

Then $x_1 = 1$, $x_2 = 0$, $x_3 = 1$, $x_4 = 2$.

Maple Code for Cramer's Rule

The details of the computation above can be checked in computer algebra system maple as follows.

```
with(linalg):
A:=matrix([
[2, 3, 1, -1], [1, 1, 0, -1],
[0, 3, 1, 1], [1, 0, 1, -1]]);
Delta:= det(A);
b:=vector([1, -1, 3, 0]):
B1:=A: col(B1, 1):=b:
Delta1:=det(B1);
x[1]:=Delta1/Delta;
```

The Adjugate Matrix

The adjugate adj(A) of an $n \times n$ matrix A is the transpose of the matrix of cofactors,

$$\operatorname{adj}(A) = \begin{pmatrix} \operatorname{cof}(A,1,1) & \operatorname{cof}(A,1,2) & \cdots & \operatorname{cof}(A,1,n) \\ \operatorname{cof}(A,2,1) & \operatorname{cof}(A,2,2) & \cdots & \operatorname{cof}(A,2,n) \\ \vdots & \vdots & \ddots & \vdots \\ \operatorname{cof}(A,n,1) & \operatorname{cof}(A,n,2) & \cdots & \operatorname{cof}(A,n,n) \end{pmatrix}^T.$$

A cofactor cof(A, i, j) is the checkerboard sign $(-1)^{i+j}$ times the corresponding minor determinant minor(A, i, j).

Adjugate of a 2×2

$$\mathsf{adj}\left(egin{array}{c} a_{11}\,a_{12}\ a_{21}\,a_{22} \end{array}
ight) = \left(egin{array}{c} a_{22}-a_{12}\ -a_{21}\ a_{11} \end{array}
ight)$$

In words: swap the diagonal elements and change the sign of the off-diagonal elements.

Adjugate Formula for the Inverse

For any $n \times n$ matrix

$$A \cdot \operatorname{\mathsf{adj}}(A) = \operatorname{\mathsf{adj}}(A) \cdot A = \det(A) I.$$

The equation is valid even if A is not invertible. The relation suggests several ways to find det(A) from A and adj(A) with one dot product.

For an invertible matrix A, the relation implies $A^{-1} = \operatorname{adj}(A)/\det(A)$:

$$A^{-1} = rac{1}{\det(A)} \left(egin{array}{cccc} \operatorname{cof}(A,1,1) & \operatorname{cof}(A,1,2) & \cdots & \operatorname{cof}(A,1,n) \ \operatorname{cof}(A,2,1) & \operatorname{cof}(A,2,2) & \cdots & \operatorname{cof}(A,2,n) \ dots & dots & \cdots & dots \ \operatorname{cof}(A,n,1) & \operatorname{cof}(A,n,2) & \cdots & \operatorname{cof}(A,n,n) \end{array}
ight)^T$$

Elementary Matrices _

Theorem 1 (Determinants and Elementary Matrices)

Let E be an n imes n elementary matrix. Then

Combination $\det(E) = 1$

Multiply $\det(E) = m$ for multiplier m.

Swap $\det(E) = -1$

Product $\det(EX) = \det(E) \det(X)$ for all $n \times n$ matrices X.

Theorem 2 (Determinants and Invertible Matrices)

Let A be a given invertible matrix. Then

$$\det(A) = rac{(-1)^s}{m_1 m_2 \cdots m_r}$$

where s is the number of swap rules applied and m_1, m_2, \ldots, m_r are the nonzero multipliers used in multiply rules when A is reduced to rref(A).

Determinant Products

Theorem 3 (Determinant Product Rule)

Let A and B be given $n \times n$ matrices. Then

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

Proof

Assume one of A or B has zero determinant. Then $\det(A)\det(B)=0$. If $\det(B)=0$, then Bx=0 has infinitely many solutions, in particular a nonzero solution x. Multiply Bx=0 by A, then ABx=0 which implies AB is not invertible. Then the identity $\det(AB)=\det(A)\det(B)$ holds, because both sides are zero. If $\det(B)\neq 0$ but $\det(A)=0$, then there is a nonzero y with Ay=0. Define $x=AB^{-1}y$. Then ABx=Ay=0, with $x\neq 0$, which implies the identity holds.. This completes the proof when one of A or B is not invertible.

Assume A, B are invertible and then C = AB is invertible. In particular, $\operatorname{rref}(A^{-1}) = \operatorname{rref}(B^{-1}) = I$. Write $I = \operatorname{rref}(A^{-1}) = E_1 E_2 \cdots E_k A^{-1}$ and $I = \operatorname{rref}(B^{-1}) = F_1 F_2 \cdots F_m B^{-1}$ for elementary matrices E_i, F_j . Then $(12) \qquad AB = E_1 E_2 \cdots E_k F_1 F_2 \cdots F_m.$

The theorem follows from repeated application of the basic identity det(EX) = det(E) det(X) to relation (12), because

$$\det(A) = \det(E_1) \cdots \det(E_k), \quad \det(B) = \det(F_1) \cdots \det(F_m).$$

