MATH 304

Linear Algebra

# Lecture 10: Evaluation of determinants. Cramer's rule.

# Determinants: definition in low dimensions

*Definition.* $\det(a) = a$, $\begin{vmatrix} a & b \\ c & d \end{vmatrix} = ad - bc$,

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

$$+: \begin{pmatrix} \boxed{*} & * & * \\ * & \boxed{*} & * \\ * & * & \boxed{*} \end{pmatrix}, \begin{pmatrix} * & \boxed{*} & * \\ * & * & \boxed{*} \\ \boxed{*} & * & * \end{pmatrix}, \begin{pmatrix} * & * & \boxed{*} \\ \boxed{*} & * & * \\ * & \boxed{*} & * \end{pmatrix}.$$

$$-: \begin{pmatrix} * & * & \boxed{*} \\ * & \boxed{*} & * \\ \boxed{*} & * & * \end{pmatrix}, \begin{pmatrix} * & \boxed{*} & * \\ \boxed{*} & * & * \\ * & * & \boxed{*} \end{pmatrix}, \begin{pmatrix} \boxed{*} & * & * \\ * & * & \boxed{*} \\ * & \boxed{*} & * \end{pmatrix}.$$

# Properties of determinants

*Determinants and elementary row operations:*

- if a row of a matrix is multiplied by a scalar $r$, the determinant is also multiplied by $r$;
- if we add a row of a matrix multiplied by a scalar to another row, the determinant remains the same;
- if we interchange two rows of a matrix, the determinant changes its sign.

# Properties of determinants

*Tests for singularity:*

- if a matrix $A$ has a zero row then $\det A = 0$;
- if a matrix $A$ has two identical rows then $\det A = 0$;
- if a matrix $A$ has two proportional rows then $\det A = 0$;
- if a matrix $A$ is not invertible then $\det A = 0$.

# Properties of determinants

*Special matrices:*

- $\det I = 1$;
- the determinant of a diagonal matrix is equal to the product of its diagonal entries;
- the determinant of an upper triangular matrix is equal to the product of its diagonal entries.

# Properties of determinants

*Determinant of the transpose:*

- If $A$ is a square matrix then $\det A^T = \det A$.

*Columns vs. rows:*

- if one column of a matrix is multiplied by a scalar, the determinant is multiplied by the same scalar;
- adding a scalar multiple of one column to another does not change the determinant;
- interchanging two columns of a matrix changes the sign of its determinant;
- if a matrix $A$ has a zero column or two proportional columns then $\det A = 0$.

# Submatrices

*Definition.* Given a matrix $A$, a $k \times k$ **submatrix** of $A$ is a matrix obtained by specifying $k$ columns and $k$ rows of $A$ and deleting the other columns and rows.

$$\begin{pmatrix} 1 & 2 & 3 & 4 \\ 10 & 20 & 30 & 40 \\ 3 & 5 & 7 & 9 \end{pmatrix} \to \begin{pmatrix} * & 2 & * & 4 \\ * & * & * & * \\ * & 5 & * & 9 \end{pmatrix} \to \begin{pmatrix} 2 & 4 \\ 5 & 9 \end{pmatrix}$$

# Row and column expansions

Given an $n \times n$ matrix $A = (a_{ij})$, let $M_{ij}$ denote the $(n-1)\times(n-1)$ submatrix obtained by deleting the $i$th row and the $j$th column of $A$.

**Theorem** For any $1 \leq k, m \leq n$ we have that

$$\det A = \sum_{j=1}^{n} (-1)^{k+j} a_{kj} \det M_{kj},$$

(*expansion by k-th row*)

$$\det A = \sum_{i=1}^{n} (-1)^{i+m} a_{im} \det M_{im}.$$

(*expansion by m-th column*)

# Signs for row/column expansions

$$\begin{pmatrix} + & - & + & - & \cdots \\ - & + & - & + & \cdots \\ + & - & + & - & \cdots \\ - & + & - & + & \cdots \\ \vdots & \vdots & \vdots & \vdots & \ddots \end{pmatrix}$$

*Example.* $A = \begin{pmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{pmatrix}.$

Expansion by the 1st row:

$$\begin{pmatrix} \boxed{1} & * & * \\ * & 5 & 6 \\ * & 8 & 9 \end{pmatrix} \quad \begin{pmatrix} * & \boxed{2} & * \\ 4 & * & 6 \\ 7 & * & 9 \end{pmatrix} \quad \begin{pmatrix} * & * & \boxed{3} \\ 4 & 5 & * \\ 7 & 8 & * \end{pmatrix}$$

$$\det A = 1 \begin{vmatrix} 5 & 6 \\ 8 & 9 \end{vmatrix} - 2 \begin{vmatrix} 4 & 6 \\ 7 & 9 \end{vmatrix} + 3 \begin{vmatrix} 4 & 5 \\ 7 & 8 \end{vmatrix}$$

$$= (5 \cdot 9 - 6 \cdot 8) - 2(4 \cdot 9 - 6 \cdot 7) + 3(4 \cdot 8 - 5 \cdot 7) = 0.$$

*Example.* $A = \begin{pmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{pmatrix}$.

Expansion by the 2nd column:

$$\begin{pmatrix} * & \boxed{2} & * \\ 4 & * & 6 \\ 7 & * & 9 \end{pmatrix} \quad \begin{pmatrix} 1 & * & 3 \\ * & \boxed{5} & * \\ 7 & * & 9 \end{pmatrix} \quad \begin{pmatrix} 1 & * & 3 \\ 4 & * & 6 \\ * & \boxed{8} & * \end{pmatrix}$$

$$\det A = -2 \begin{vmatrix} 4 & 6 \\ 7 & 9 \end{vmatrix} + 5 \begin{vmatrix} 1 & 3 \\ 7 & 9 \end{vmatrix} - 8 \begin{vmatrix} 1 & 3 \\ 4 & 6 \end{vmatrix}$$

$$= -2(4 \cdot 9 - 6 \cdot 7) + 5(1 \cdot 9 - 3 \cdot 7) - 8(1 \cdot 6 - 3 \cdot 4) = 0.$$

*Example.* $A = \begin{pmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{pmatrix}$.

Subtract the 1st row from the 2nd row and from the 3rd row:

$$\begin{vmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{vmatrix} = \begin{vmatrix} 1 & 2 & 3 \\ 3 & 3 & 3 \\ 7 & 8 & 9 \end{vmatrix} = \begin{vmatrix} 1 & 2 & 3 \\ 3 & 3 & 3 \\ 6 & 6 & 6 \end{vmatrix} = 0$$

since the last matrix has two proportional rows.

# Evaluation of determinants

$$\textit{Example.} \quad B = \begin{pmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 13 \end{pmatrix}.$$

*First let's do some row reduction.*

Add $-4$ times the 1st row to the 2nd row:

$$\begin{vmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 13 \end{vmatrix} = \begin{vmatrix} 1 & 2 & 3 \\ 0 & -3 & -6 \\ 7 & 8 & 13 \end{vmatrix}$$

Add $-7$ times the 1st row to the 3rd row:

$$\begin{vmatrix} 1 & 2 & 3 \\ 0 & -3 & -6 \\ 7 & 8 & 13 \end{vmatrix} = \begin{vmatrix} 1 & 2 & 3 \\ 0 & -3 & -6 \\ 0 & -6 & -8 \end{vmatrix}$$

Expand the determinant by the 1st column:

$$\begin{vmatrix} 1 & 2 & 3 \\ 0 & -3 & -6 \\ 0 & -6 & -8 \end{vmatrix} = 1 \begin{vmatrix} -3 & -6 \\ -6 & -8 \end{vmatrix}$$

Thus

$$\det B = \begin{vmatrix} -3 & -6 \\ -6 & -8 \end{vmatrix} = (-3) \begin{vmatrix} 1 & 2 \\ -6 & -8 \end{vmatrix}$$

$$= (-3)(-2) \begin{vmatrix} 1 & 2 \\ 3 & 4 \end{vmatrix} = (-3)(-2)(-2) = -12.$$

*Example.* $C = \begin{pmatrix} 2 & -2 & 0 & 3 \\ -5 & 3 & 2 & 1 \\ 1 & -1 & 0 & -3 \\ 2 & 0 & 0 & -1 \end{pmatrix}$, $\det C = ?$

Expand the determinant by the 3rd column:

$$\begin{vmatrix} 2 & -2 & 0 & 3 \\ -5 & 3 & 2 & 1 \\ 1 & -1 & 0 & -3 \\ 2 & 0 & 0 & -1 \end{vmatrix} = -2 \begin{vmatrix} 2 & -2 & 3 \\ 1 & -1 & -3 \\ 2 & 0 & -1 \end{vmatrix}$$

Add $-2$ times the 2nd row to the 1st row:

$$\det C = -2 \begin{vmatrix} 2 & -2 & 3 \\ 1 & -1 & -3 \\ 2 & 0 & -1 \end{vmatrix} = -2 \begin{vmatrix} 0 & 0 & 9 \\ 1 & -1 & -3 \\ 2 & 0 & -1 \end{vmatrix}$$

Expand the determinant by the 1st row:

$$\det C = -2 \begin{vmatrix} 0 & 0 & 9 \\ 1 & -1 & -3 \\ 2 & 0 & -1 \end{vmatrix} = -2 \cdot 9 \begin{vmatrix} 1 & -1 \\ 2 & 0 \end{vmatrix}$$

Thus

$$\det C = -18 \begin{vmatrix} 1 & -1 \\ 2 & 0 \end{vmatrix} = -18 \cdot 2 = -36.$$

**Problem.** For what values of $a$ will the following system have a unique solution?

$$\begin{cases} x + 2y + z = 1 \\ -x + 4y + 2z = 2 \\ 2x - 2y + az = 3 \end{cases}$$

The system has a unique solution if and only if the coefficient matrix is invertible.

$$A = \begin{pmatrix} 1 & 2 & 1 \\ -1 & 4 & 2 \\ 2 & -2 & a \end{pmatrix}, \quad \det A = ?$$

$$A = \begin{pmatrix} 1 & 2 & 1 \\ -1 & 4 & 2 \\ 2 & -2 & a \end{pmatrix}, \quad \det A = ?$$

Add $-2$ times the 3rd column to the 2nd column:

$$\begin{vmatrix} 1 & 2 & 1 \\ -1 & 4 & 2 \\ 2 & -2 & a \end{vmatrix} = \begin{vmatrix} 1 & 0 & 1 \\ -1 & 0 & 2 \\ 2 & -2-2a & a \end{vmatrix}$$

Expand the determinant by the 2nd column:

$$\det A = \begin{vmatrix} 1 & 0 & 1 \\ -1 & 0 & 2 \\ 2 & -2-2a & a \end{vmatrix} = -(-2-2a) \begin{vmatrix} 1 & 1 \\ -1 & 2 \end{vmatrix}$$

Hence $\det A = -(-2-2a) \cdot 3 = 6(1+a)$.
Thus $A$ is invertible if and only if $a \neq -1$.

# More properties of determinants

*Determinants and matrix multiplication:*

- if $A$ and $B$ are $n \times n$ matrices then
$$\det(AB) = \det A \cdot \det B;$$
- if $A$ and $B$ are $n \times n$ matrices then
$$\det(AB) = \det(BA);$$
- if $A$ is an invertible matrix then
$$\det(A^{-1}) = (\det A)^{-1}.$$

*Determinants and scalar multiplication:*

- if $A$ is an $n \times n$ matrix and $r \in \mathbb{R}$ then
$$\det(rA) = r^n \det A.$$

# Examples

$$X = \begin{pmatrix} -1 & 2 & 1 \\ 0 & 2 & -2 \\ 0 & 0 & -3 \end{pmatrix}, \quad Y = \begin{pmatrix} 1 & 0 & 0 \\ -1 & 3 & 0 \\ 2 & -2 & 1 \end{pmatrix}.$$

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$$\det X = (-1)\cdot 2 \cdot (-3) = 6, \quad \det Y = \det Y^T = 3,$$

$$\det(XY) = 6 \cdot 3 = 18, \quad \det(YX) = 3 \cdot 6 = 18,$$

$$\det(Y^{-1}) = 1/3, \quad \det(XY^{-1}) = 6/3 = 2,$$

$$\det(XYX^{-1}) = \det Y = 3, \quad \det(X^{-1}Y^{-1}XY) = 1,$$

$$\det(2X) = 2^3 \det X = 2^3 \cdot 6 = 48,$$

$$\det(-3X^T XY^{-4}) = (-3)^3 \cdot 6 \cdot 6 \cdot 3^{-4} = -12.$$

Let us try to find a solution of a general system of 2 linear equations in 2 variables:

$$\begin{cases} a_{11}x + a_{12}y = b_1, \\ a_{21}x + a_{22}y = b_2. \end{cases}$$

Solve the 1st equation for $x$: $x = (b_1 - a_{12}y)/a_{11}$.
Substitute into the 2nd equation:

$$a_{21}(b_1 - a_{12}y)/a_{11} + a_{22}y = b_2.$$

Solve for $y$: $y = \dfrac{a_{11}b_2 - a_{21}b_1}{a_{11}a_{22} - a_{12}a_{21}}$.

Back substitution: $x = (b_1 - a_{12}y)/a_{11} = \dfrac{a_{22}b_1 - a_{12}b_2}{a_{11}a_{22} - a_{12}a_{21}}$.

Thus

$$x = \frac{\begin{vmatrix} b_1 & a_{12} \\ b_2 & a_{22} \end{vmatrix}}{\begin{vmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{vmatrix}}, \qquad y = \frac{\begin{vmatrix} a_{11} & b_1 \\ a_{21} & b_2 \end{vmatrix}}{\begin{vmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{vmatrix}}.$$

# Cramer's rule

$$\begin{cases} a_{11}x_1 + a_{12}x_2 + \cdots + a_{1n}x_n = b_1 \\ a_{21}x_1 + a_{22}x_2 + \cdots + a_{2n}x_n = b_2 \\ \cdots\cdots\cdots \\ a_{n1}x_1 + a_{n2}x_2 + \cdots + a_{nn}x_n = b_n \end{cases} \iff A\mathbf{x} = \mathbf{b}$$

**Theorem** Assume that the matrix $A$ is invertible. Then the only solution of the system is given by

$$x_i = \frac{\det A_i}{\det A}, \quad i = 1, 2, \ldots, n,$$

where the matrix $A_i$ is obtained by substituting the vector $\mathbf{b}$ for the $i$th column of $A$.

# Determinants and the inverse matrix

Given an $n \times n$ matrix $A = (a_{ij})$, let $M_{ij}$ denote the $(n-1) \times (n-1)$ submatrix obtained by deleting the $i$th row and the $j$th column of $A$. The **cofactor matrix** of $A$ is an $n \times n$ matrix $\widetilde{A} = (\alpha_{ij})$ defined by $\alpha_{ij} = (-1)^{i+j} \det M_{ij}$.

**Theorem** $\widetilde{A}^T A = A \widetilde{A}^T = (\det A) I$.

*Sketch of the proof:* $A \widetilde{A}^T = (\det A) I$ means that

$$\sum_{j=1}^{n} (-1)^{k+j} a_{kj} \det M_{kj} = \det A \quad \text{for all } k,$$

$$\sum_{j=1}^{n} (-1)^{k+j} a_{mj} \det M_{kj} = 0 \quad \text{for } m \neq k.$$

Indeed, the 1st equality is the expansion of $\det A$ by the $k$th row. The 2nd equality is an analogous expansion of $\det B$, where the matrix $B$ is obtained from $A$ by replacing its $k$th row with a copy of the $m$th row (clearly, $\det B = 0$). $\widetilde{A}^T A = (\det A) I$ is verified similarly, using column expansions.

**Corollary** If $\det A \neq 0$ then $A^{-1} = (\det A)^{-1} \widetilde{A}^T$.