

MATH 311

Topics in Applied Mathematics I

**Lecture 8:**  
**Properties of determinants.**

## Determinants

**Determinant** is a scalar assigned to each square matrix.

*Notation.* The determinant of a matrix

$A = (a_{ij})_{1 \leq i, j \leq n}$  is denoted  $\det A$  or

$$\begin{vmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22} & \dots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{n1} & a_{n2} & \dots & a_{nn} \end{vmatrix}.$$

**Principal property:**  $\det A \neq 0$  if and only if a system of linear equations with the coefficient matrix  $A$  has a unique solution. Equivalently,  $\det A \neq 0$  if and only if the matrix  $A$  is invertible.

## Definition in low dimensions

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

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

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

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

## Examples: $2 \times 2$ matrices

$$\begin{vmatrix} 1 & 0 \\ 0 & 1 \end{vmatrix} = 1, \quad \begin{vmatrix} 3 & 0 \\ 0 & -4 \end{vmatrix} = -12,$$

$$\begin{vmatrix} -2 & 5 \\ 0 & 3 \end{vmatrix} = -6, \quad \begin{vmatrix} 7 & 0 \\ 5 & 2 \end{vmatrix} = 14,$$

$$\begin{vmatrix} 0 & -1 \\ 1 & 0 \end{vmatrix} = 1, \quad \begin{vmatrix} 0 & 0 \\ 4 & 1 \end{vmatrix} = 0,$$

$$\begin{vmatrix} -1 & 3 \\ -1 & 3 \end{vmatrix} = 0, \quad \begin{vmatrix} 2 & 1 \\ 8 & 4 \end{vmatrix} = 0.$$

## Examples: $3 \times 3$ matrices

$$\begin{vmatrix} 3 & -2 & 0 \\ 1 & 0 & 1 \\ -2 & 3 & 0 \end{vmatrix} = 3 \cdot 0 \cdot 0 + (-2) \cdot 1 \cdot (-2) + 0 \cdot 1 \cdot 3 - \\ - 0 \cdot 0 \cdot (-2) - (-2) \cdot 1 \cdot 0 - 3 \cdot 1 \cdot 3 = 4 - 9 = -5,$$

$$\begin{vmatrix} 1 & 4 & 6 \\ 0 & 2 & 5 \\ 0 & 0 & 3 \end{vmatrix} = 1 \cdot 2 \cdot 3 + 4 \cdot 5 \cdot 0 + 6 \cdot 0 \cdot 0 - \\ - 6 \cdot 2 \cdot 0 - 4 \cdot 0 \cdot 3 - 1 \cdot 5 \cdot 0 = 1 \cdot 2 \cdot 3 = 6.$$

## General definition

The general definition of the determinant is quite complicated as there is no simple explicit formula.

There are several approaches to defining determinants.

**Approach 1 (original):** an explicit (but very complicated) formula.

**Approach 2 (axiomatic):** we formulate properties that the determinant should have.

**Approach 3 (inductive):** the determinant of an  $n \times n$  matrix is defined in terms of determinants of certain  $(n - 1) \times (n - 1)$  matrices.

## Axiomatic definition

$\mathcal{M}_{n,n}(\mathbb{R})$ : the set of  $n \times n$  matrices with real entries.

**Theorem** There exists a unique function  $\det : \mathcal{M}_{n,n}(\mathbb{R}) \rightarrow \mathbb{R}$  (called the determinant) with the following properties:

**(D1)** if a row of a matrix is multiplied by a scalar  $r$ , the determinant is also multiplied by  $r$ ;

**(D2)** if we add a row of a matrix multiplied by a scalar to another row, the determinant remains the same;

**(D3)** if we interchange two rows of a matrix, the determinant changes its sign;

**(D4)**  $\det I = 1$ .

**Corollary 1** Suppose  $A$  is a square matrix and  $B$  is obtained from  $A$  applying elementary row operations. Then  $\det A = 0$  if and only if  $\det B = 0$ .

**Corollary 2**  $\det B = 0$  whenever the matrix  $B$  has a zero row.

*Hint:* Multiply the zero row by the zero scalar.

**Corollary 3**  $\det A = 0$  if and only if the matrix  $A$  is not invertible.

*Idea of the proof:* Let  $B$  be the reduced row echelon form of  $A$ . If  $A$  is invertible then  $B = I$ ; otherwise  $B$  has a zero row.

*Remark.* The same argument proves that properties (D1)–(D4) are enough to evaluate any determinant.



*Row echelon form of a square matrix  $A$ :*

$$\begin{pmatrix} \square & * & * & * & * & * & * \\ & \square & * & * & * & * & * \\ & & \square & * & * & * & * \\ & & & \square & * & * & * \\ & & & & \square & * & * \\ & & & & & \square & * \\ & & & & & & \square \end{pmatrix}$$

$$\det A \neq 0$$

$$\begin{pmatrix} \square & * & * & * & * & * & * \\ & \square & * & * & * & * & * \\ & & \square & * & * & * & * \\ & & & \square & * & * & * \\ & & & & \square & * & * \\ & & & & & \square & * \\ & & & & & & \square \end{pmatrix}$$

$$\det A = 0$$

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

Earlier we have transformed the matrix  $A$  into the identity matrix using elementary row operations:

- interchange the 1st row with the 2nd row,
- add  $-3$  times the 1st row to the 2nd row,
- add 2 times the 1st row to the 3rd row,
- multiply the 2nd row by  $-0.5$ ,
- add  $-3$  times the 2nd row to the 3rd row,
- multiply the 3rd row by  $-0.4$ ,
- add  $-1.5$  times the 3rd row to the 2nd row,
- add  $-1$  times the 3rd row to the 1st row.

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

Earlier we have transformed the matrix  $A$  into the identity matrix using elementary row operations.

These included two row multiplications, by  $-0.5$  and by  $-0.4$ , and one row exchange.

It follows that

$$\det I = -(-0.5)(-0.4) \det A = (-0.2) \det A.$$

Hence  $\det A = -5 \det I = -5$ .

## Other properties of determinants

- If a matrix  $A$  has two identical rows then  $\det A = 0$ .

$$\begin{vmatrix} a_1 & a_2 & a_3 \\ b_1 & b_2 & b_3 \\ a_1 & a_2 & a_3 \end{vmatrix} = \begin{vmatrix} a_1 & a_2 & a_3 \\ b_1 & b_2 & b_3 \\ 0 & 0 & 0 \end{vmatrix} = 0.$$

- If a matrix  $A$  has two proportional rows then  $\det A = 0$ .

$$\begin{vmatrix} a_1 & a_2 & a_3 \\ b_1 & b_2 & b_3 \\ ra_1 & ra_2 & ra_3 \end{vmatrix} = r \begin{vmatrix} a_1 & a_2 & a_3 \\ b_1 & b_2 & b_3 \\ a_1 & a_2 & a_3 \end{vmatrix} = 0.$$

## Additive law for rows

- Suppose that matrices  $X, Y, Z$  are identical except for the  $i$ th row and the  $i$ th row of  $Z$  is the sum of the  $i$ th rows of  $X$  and  $Y$ .

Then  $\boxed{\det Z = \det X + \det Y.}$

$$\begin{vmatrix} a_1+a'_1 & a_2+a'_2 & a_3+a'_3 \\ b_1 & b_2 & b_3 \\ c_1 & c_2 & c_3 \end{vmatrix} = \begin{vmatrix} a_1 & a_2 & a_3 \\ b_1 & b_2 & b_3 \\ c_1 & c_2 & c_3 \end{vmatrix} + \begin{vmatrix} a'_1 & a'_2 & a'_3 \\ b_1 & b_2 & b_3 \\ c_1 & c_2 & c_3 \end{vmatrix}$$

- Adding a scalar multiple of one row to another row does not change the determinant of a matrix.

$$\begin{aligned} & \begin{vmatrix} a_1 + rb_1 & a_2 + rb_2 & a_3 + rb_3 \\ b_1 & b_2 & b_3 \\ c_1 & c_2 & c_3 \end{vmatrix} = \\ & = \begin{vmatrix} a_1 & a_2 & a_3 \\ b_1 & b_2 & b_3 \\ c_1 & c_2 & c_3 \end{vmatrix} + \begin{vmatrix} rb_1 & rb_2 & rb_3 \\ b_1 & b_2 & b_3 \\ c_1 & c_2 & c_3 \end{vmatrix} = \begin{vmatrix} a_1 & a_2 & a_3 \\ b_1 & b_2 & b_3 \\ c_1 & c_2 & c_3 \end{vmatrix} \end{aligned}$$

*Definition.* A square matrix  $A = (a_{ij})$  is called **upper triangular** if all entries below the main diagonal are zeros:  $a_{ij} = 0$  whenever  $i > j$ .

- The determinant of an upper triangular matrix is equal to the product of its diagonal entries.

$$\begin{vmatrix} a_{11} & a_{12} & a_{13} \\ 0 & a_{22} & a_{23} \\ 0 & 0 & a_{33} \end{vmatrix} = a_{11}a_{22}a_{33}.$$

- If  $A = \text{diag}(d_1, d_2, \dots, d_n)$  then  $\det A = d_1 d_2 \dots d_n$ . In particular,  $\det I = 1$ .

## Determinant of the transpose

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

$$\begin{vmatrix} a_1 & b_1 & c_1 \\ a_2 & b_2 & c_2 \\ a_3 & b_3 & c_3 \end{vmatrix} = \begin{vmatrix} a_1 & a_2 & a_3 \\ b_1 & b_2 & b_3 \\ c_1 & c_2 & c_3 \end{vmatrix}$$

As a consequence, for every property of determinants involving rows of a matrix there is an analogous property involving columns of a matrix.



## Columns vs. rows

- If one column of a matrix is multiplied by a scalar, the determinant is multiplied by the same scalar.
- Interchanging two columns of a matrix changes the sign of its determinant.
- If a matrix  $A$  has two columns proportional then  $\det A = 0$ .
- Adding a scalar multiple of one column to another does not change the determinant of a matrix.

## 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.

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

## 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

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