## Linear Algebra

**MATH 323** 

# Properties of determinants.

Lecture 7:

**Evaluation of determinants.** 

#### **Determinants**

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

Notation. The determinant of a matrix  $A = (a_{ij})_{1 \le i,j \le n}$  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.

# **Explicit definition in low dimensions**

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

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

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

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

#### **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.

#### **Classical definition**

Definition. If 
$$A=(a_{ij})$$
 is an  $n\times n$  matrix then  $\det A=\sum_{\pi\in S_n}\operatorname{sgn}(\pi)\,a_{1,\pi(1)}\,a_{2,\pi(2)}\dots a_{n,\pi(n)},$ 

where  $\pi$  runs over  $S_n$ , the set of all permutations of  $\{1, 2, ..., n\}$ , and  $\operatorname{sgn}(\pi)$  denotes the sign of the permutation  $\pi$ .

Remarks. • A **permutation** of the set  $\{1, 2, ..., n\}$  is an invertible mapping of this set onto itself. There are n! such mappings.

• The **sign**  $\operatorname{sgn}(\pi)$  can be 1 or -1. Its definition is rather complicated.

### **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 :  $\mathcal{M}_{n,n}(\mathbb{R}) \to \mathbb{R}$  (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.

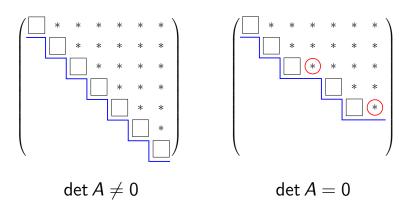
Hint: Multiply the zero row by the zero scalar.

**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:



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 -1.5 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  $\det A = -5 \det I = -5$ .

# **Tests for singularity**

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

$$\left| egin{array}{ccccc} a_1 & a_2 & a_3 \ b_1 & b_2 & b_3 \ a_1 & a_2 & a_3 \ \end{array} \right| = \left| egin{array}{ccccc} a_1 & a_2 & a_3 \ b_1 & b_2 & b_3 \ 0 & 0 & 0 \ \end{array} \right| = 0.$$

• 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  $\det Z = \det X + \det Y$ .

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

$$\left| egin{array}{cccc} a_1 + rb_1 & a_2 + rb_2 & a_3 + rb_3 \ b_1 & b_2 & b_3 \ c_1 & c_2 & c_3 \end{array} \right| =$$

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

# **Special matrices**

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

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.

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

## **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 ith row and the jth column of A.

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

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

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

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

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

$$\det A = 1 \begin{vmatrix} 3 & 3 \\ 8 & 9 \end{vmatrix} - 2 \begin{vmatrix} 7 & 9 \\ 7 & 9 \end{vmatrix} + 3 \begin{vmatrix} 7 & 8 \\ 7 & 8 \end{vmatrix}$$
$$= (5 \cdot 9 - 6 \cdot 8) - 2(4 \cdot 9 - 6 \cdot 7) + 3(4 \cdot 8 - 5 \cdot 7) = 0.$$

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**

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

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:

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

$$\begin{vmatrix} 0 & 0 & 0 \\ 0 & -6 & -8 \end{vmatrix}$$
 Thus

 $\det B = \begin{vmatrix} -3 & -6 \\ -6 & -8 \end{vmatrix} = (-3) \begin{vmatrix} 1 & 2 \\ -6 & -8 \end{vmatrix}$  $= (-3)(-2)\begin{vmatrix} 1 & 2 \\ 3 & 4 \end{vmatrix} = (-3)(-2)(-2) = -12.$ 

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

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:

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

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 1st row:

Expand the determinant by the 1st row: 
$$\begin{vmatrix} 0 & 0 & 9 \end{vmatrix}$$

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

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

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.

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

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

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

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

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

Hence  $\det A = -(-2 - 2a) \cdot 3 = 6(1 + a)$ .

Thus A is invertible if and only if  $a \neq -1$ .