Determinants

Determinants measure **volume** in N-dimensional space.

Volumes of Boxes

In one dimension:

Let \mathbb{I}^1 denote the **unit interval** in \mathbb{R} :

$$\mathbb{I}^1 = \{x \; ; \; 0 \le x \le 1\}$$

The *length* of \mathbb{I}^1 is 1.

If $\mathbb{L} = \{x \; ; \; 0 \leq x \leq b\}$ is any closed interval in \mathbb{R} , then $\ell_{\text{ord}} [\mathbb{L}] = b$.

In two dimensions:

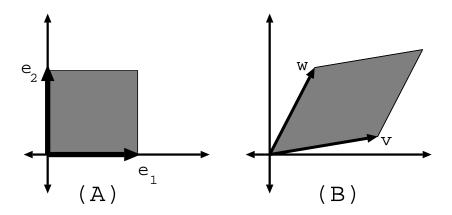


Figure 1: Parallelogram in \mathbb{R}^2

Let \mathbb{I}^2 be the **unit box** in \mathbb{R}^N :

$$\mathbb{I}^{N} = \{(x_1, x_2) ; 0 \le x_1, x_2 \le 1\}$$

 \mathbb{I}^2 has one corner at 0, and 2 edges extend from 0, along the vectors $\mathbf{e}_1 = (1,0)$ and $\mathbf{e}_2 = (0,1)$. We say \mathbb{I}^2 is the **parallelogram spanned by** $\{\mathbf{e}_1,\mathbf{e}_2\}$. (see **Part** (A) of Figure 1)

 \mathbb{I}^2 has an area of 1.

Suppose we "flip" the two edges of \mathbb{I}^3 ; metaphorically speaking, we now have the parallelogram "spanned by" $\{\mathbf{e}_2, \mathbf{e}_1\}$; one with opposite "orientation". To reflect the reversal of orientation, we say this new parallelepiped has "oriented area" of "-1".

Suppose \mathbb{P} is a **parallelogram** on \mathbb{R}^2 , with one corner at zero, and edges along the vectors (v_1, v_2) and (w_1, w_2) (see **Part (B)** of Figure 1 on the page before) Then the **oriented area** of \mathbb{P} is given by the formula:

$$\mathbf{Area}^{\pm} \left[\mathbb{P} \right] = v_1 w_2 - v_2 w_1$$

The (unsigned) area of \mathbb{P} is therefor:

$$\mathbf{Area}\left[\mathbb{P}
ight] \;\;=\;\; \left|v_1w_2-v_2w_1
ight|$$

(check this).

In three dimensions:

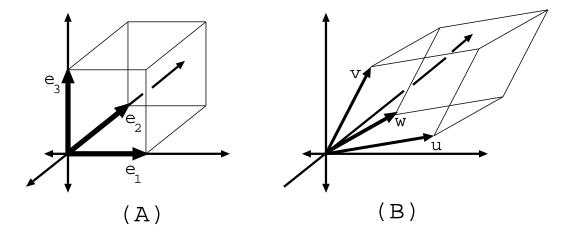


Figure 2: Parallelepipeds in \mathbb{R}^3

Let \mathbb{I}^3 be the **unit box** in \mathbb{R}^N :

$$\mathbb{I}^3 = \{(x_1, x_2, x_3) ; 0 \le x_1, x_2, x_3 \le 1\}$$

 \mathbb{I}^3 has one corner at 0, and 3 edges extend from 0, along the vectors $\mathbf{e}_1 = (1,0,0)$, $\mathbf{e}_2 = (0,1,0)$ and $\mathbf{e}_3 = (0,0,1)$. We say \mathbb{I}^3 is the **parallelepiped** spanned by $\{\mathbf{e}_1,\mathbf{e}_2,\mathbf{e}_3\}$. (see Part (A) of Figure 2)

 \mathbb{I}^3 has a *volume* of 1.

Suppose we "flip" dimensions 1 and 2 of \mathbb{I}^3 ; metaphorically speaking, we now have the parallelepiped "spanned by" $\{\mathbf{e}_2, \mathbf{e}_1, \mathbf{e}_3\}$; one with opposite "orientation". To reflect the reversal of orientation, we say this new parallelepiped has an "oriented volume" of "-1".

Question: If \mathbb{P} is a **parallelepiped** in \mathbb{R}^3 , with one corner at zero, spanned by the vectors (u_1, u_2, u_3) , (v_1, v_2, v_3) and (w_1, w_2, w_3) , what is the (oriented) **volume** of \mathbb{P} ? (see **Part** (**B**) of Figure 2 on the preceding page)

In N dimensions:

Let \mathbb{I}^N be the **unit box** in \mathbb{R}^N :

$$\mathbb{I}^{N} = \{(x_1, \dots, x_N) ; 0 \le x_1, \dots, x_N \le 1\}$$

 \mathbb{I}^N has one "corner" at 0, and N "edges", all of length 1, come out of this corner, extending in the directions of the "standard basis" vectors $\mathbf{e}_1, \dots, \mathbf{e}_N$.

Intuitively, we might say that this box has an N-dimensional volume of 1.

Question: If \mathbb{P} is a "hyperparallelepiped" in \mathbb{R}^N , with one corner at zero, and edges along the vectors $\mathbf{v}_1, \ldots, \mathbf{v}_N$, what is the **volume** of \mathbb{P} ?

Determinants of Matrices

The way to compute the oriented volume of an N-dimensional parallelepiped is with **determinants**.

Definition 1: Determinant of a Matrix

volume of the N-dimensional parallelepiped \mathbb{P} , having one corner at zero, and edges along the vectors $\{\mathbf{a}_1, \mathbf{a}_2, \dots, \mathbf{a}_N\}$. The determinant is therefor a *real number*, denoted $\det \begin{bmatrix} \mathbf{A} \end{bmatrix}$.

Examples 2:

• If
$$A = [a]$$
 is a 1×1 matrix, then $\det A = a$.

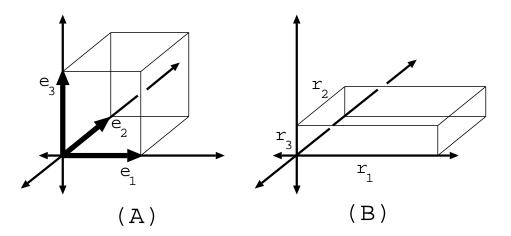


Figure 3: Boxes in \mathbb{R}^3

• If
$$A = \begin{bmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{bmatrix}$$
 is a 2 × 2 matrix, then

$$\det \left[\boxed{\mathbf{A}} \right] = a_{11} \cdot a_{22} - a_{21} \cdot a_{12}.$$

•
$$\det \begin{bmatrix} 1 & 0 & 0 & \dots & 0 \\ 0 & 1 & 0 & \dots & 0 \\ 0 & 0 & 1 & \dots & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & 0 & \dots & 1 \end{bmatrix} = 1$$
, because this is just the volume of a

 $1 \times 1 \times 1 \times \ldots \times 1$ cube in \mathbb{R}^N . (see Part (A) of Figure 3)

$$\bullet \det \begin{bmatrix} r_1 & 0 & 0 & \dots & 0 \\ 0 & r_2 & 0 & \dots & 0 \\ 0 & 0 & r_3 & \dots & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & 0 & \dots & r_N \end{bmatrix} = r_1 \cdot r_2 \cdot \dots \cdot r_N, \text{ because this is just the}$$

volume of a $r_1 \times r_2 \times r_3 \times ... \times r_N$ box in \mathbb{R}^N . (see Part (B) of Figure 3)

Properties of Determinants

We can immediately deduce that $\det \left[\overline{\mathbf{A}} \right]$ must have certain properties.

$$\operatorname{Let} \begin{bmatrix} \mathbf{A} \end{bmatrix} = \begin{bmatrix} \uparrow & \uparrow & \dots & \uparrow \\ \mathbf{a}_1 & \mathbf{a}_2 & \dots & \mathbf{a}_N \\ \downarrow & \downarrow & \dots & \downarrow \end{bmatrix}.$$

• If $r \in \mathbb{R}$, then

$$\det \left[\begin{array}{cccc} \uparrow & \uparrow & & \uparrow & & \uparrow \\ \mathbf{a}_1 & \mathbf{a}_2 & \dots & r.\mathbf{a}_k & \dots & \mathbf{a}_N \\ \downarrow & \downarrow & & \downarrow & & \downarrow \end{array} \right] = r. \det \left[\boxed{\mathbf{A}} \right]$$

because multiplying \mathbf{a}_k by r simply corresponds to multiplying the "thickness" in the direction of \mathbf{a}_k of the parallelepiped by a factor of r.

- Thus, $\det \left[r.\overline{\mathbf{A}} \right] = r^N \det \left[\overline{\mathbf{A}} \right]$.
- If we *switch* two adjacent columns, we *reverse* the orientation of the parallilepiped, and therefor, we **negate** the sign:

$$\det \begin{bmatrix} \uparrow & \uparrow & & \uparrow & & \uparrow & & \uparrow \\ \mathbf{a}_1 & \mathbf{a}_2 & \dots & \mathbf{a}_j & \dots & \mathbf{a}_k & \dots & \mathbf{a}_N \\ \downarrow & \downarrow & & \downarrow & & \downarrow & & \downarrow \end{bmatrix}$$

$$= -1 \cdot \det \begin{bmatrix} \uparrow & \uparrow & & \uparrow & & \uparrow \\ \mathbf{a}_1 & \mathbf{a}_2 & \dots & \mathbf{a}_k & \dots & \mathbf{a}_j & \dots & \mathbf{a}_N \\ \downarrow & \downarrow & & \downarrow & \leftarrow & \downarrow & & \downarrow \end{bmatrix}$$

- If two distinct columns of A are the **same**, then the corresponding parallelepiped is "flat" in \mathbb{R}^N , only occupying an (N-1)-dimensional space. Thus, det A = 0.
- Also, if any columns of \overline{A} is **zero**, then the corresponding parallelepiped again only occupies (N-1) dimensions, so, det $\overline{A} = 0$.

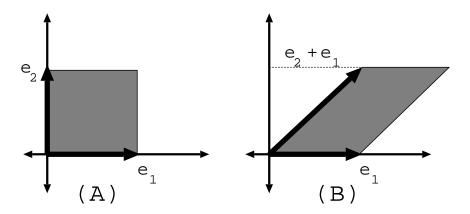


Figure 4: Adding \mathbf{e}_1 to \mathbf{e}_2 doesn't change the area of the parallellogram

• If we add a multiple of one column to another, then the determinant is unchanged: for any k and j, and any real number $r \in \mathbb{R}$:

$$\det \begin{bmatrix} \uparrow & \uparrow & & \uparrow & \uparrow & \uparrow \\ \mathbf{a}_1 & \mathbf{a}_2 & \dots & (\mathbf{a}_j + r.\mathbf{a}_k) & \dots & \mathbf{a}_k & \dots & \mathbf{a}_N \\ \downarrow & \downarrow & & \downarrow & & \downarrow & \downarrow \end{bmatrix}$$

$$= \det \begin{bmatrix} \uparrow & \uparrow & \uparrow & \uparrow & \uparrow & \uparrow \\ \mathbf{a}_1 & \mathbf{a}_2 & \dots & \mathbf{a}_j & \dots & \mathbf{a}_k & \dots & \mathbf{a}_N \\ \downarrow & \downarrow & & \downarrow & & \downarrow \end{bmatrix}$$

(This is easiest to see in \mathbb{R}^2 : Imagine beginning with the unit square, and adding \mathbf{e}_1 to \mathbf{e}_2 . See Figure ?? on page ??. Convince yourself that the resulting parallelogram has the same area as the square you started with).

• If b is linearly independent of $a_1, \ldots, a_{j-1}, a_{j+1}, \ldots, a_N$, then

$$\det \begin{bmatrix} \uparrow & \uparrow & & \uparrow & & \uparrow \\ \mathbf{a}_1 & \mathbf{a}_2 & \dots & \mathbf{b} + \mathbf{a}_j & \dots & \mathbf{a}_N \\ \downarrow & \downarrow & & \downarrow & & \downarrow \end{bmatrix}$$

$$= \det \begin{bmatrix} \uparrow & \uparrow & & \uparrow & \uparrow & \uparrow \\ \mathbf{a}_1 & \mathbf{a}_2 & \dots & \mathbf{a}_{j-1} & \mathbf{a}_j & \mathbf{a}_{j+1} & \dots & \mathbf{a}_N \\ \downarrow & \downarrow & & \downarrow & \downarrow & \downarrow \end{bmatrix}$$

$$\det \begin{bmatrix} \uparrow & \uparrow & & \uparrow & \uparrow & \uparrow \\ \mathbf{a}_1 & \mathbf{a}_2 & \dots & \mathbf{a}_{j-1} & \mathbf{b} & \mathbf{a}_{j+1} & \dots & \mathbf{a}_N \\ \downarrow & \downarrow & & \downarrow & \downarrow & \downarrow \end{bmatrix}$$

Column Reduction Algorithm For Computing Determinants

This suggests the following algorithm for computing the determinant of A: column-reduce A to echelon form, and keep track of the column operations you perform, and their effect on the determinant.

Suppose that we column-reduce A via the sequence:

$$\boxed{\mathbf{A} = \boxed{A_0} \rightarrow \boxed{A_1} \rightarrow \boxed{A_2} \rightarrow \dots \boxed{A_M} = \boxed{\mathbf{E}}$$

where E is the echelon form. Then

$$\det \left[\mathbf{A} \right] = c_1 \cdot c_2 \cdot \ldots \cdot c_M \cdot \det \left[\mathbf{E} \right] ,$$

where:

• If $A_{j-1} \to A_j$ involves exchanging two columns, then $c_j = -1$.

- If $A_{j-1} \to A_j$ involves adding a multiple of one column to another, then $c_j = 1$.
- If $A_{j-1} \to A_j$ involves multiplying a column by a constant r, then $c_j = \frac{1}{r}$.

If $\boxed{\mathbb{E}}$ is *not* the identity matrix, then it *must* have a zero column. Thus, $\det \boxed{\boxed{\mathbb{E}}} = 0$, and thus, $\det \boxed{\boxed{\mathbb{A}}} = 0$.

Otherwise, $\boxed{\mathrm{E}}$ is the identity matrix. Thus, $\det \boxed{\boxed{\mathrm{E}}} = 1$, and thus, $\det \boxed{\boxed{\mathrm{A}}} = c_1 \cdot \ldots \cdot c_M$.

Example 3: Let $\boxed{A} = \begin{bmatrix} 3 & 2 & 4 \\ 4 & 3 & 3 \\ 1 & 0 & -1 \end{bmatrix}$. Then \boxed{A} has column-reduction:

$$\begin{bmatrix} 3 & 2 & 4 \\ 4 & 3 & 3 \\ 1 & 0 & -1 \end{bmatrix} \xrightarrow{-C_2 \leftrightarrow C_1} \begin{bmatrix} 1 & 2 & 4 \\ 1 & 3 & 3 \\ 1 & 0 & -1 \end{bmatrix} \qquad (c_1 = 1)$$

$$\begin{array}{c} -2C_1 \leftrightarrow C_2 \\ \Longrightarrow \Longrightarrow \end{array} \begin{bmatrix} 1 & 0 & 4 \\ 1 & 1 & 3 \\ 1 & -2 & -1 \end{bmatrix} \qquad (c_2 = 1)$$

$$\begin{array}{c} -4C_1 \leftrightarrow C_3 \\ \Longrightarrow \Longrightarrow \end{array} \begin{bmatrix} 1 & 0 & 0 \\ 1 & 1 & -1 \\ 1 & -2 & -5 \end{bmatrix} \qquad (c_3 = 1)$$

$$\begin{array}{c} -C_2 \leftrightarrow C_1 \\ \Longrightarrow \Longrightarrow \Longrightarrow \end{array} \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 3 & -2 & -7 \end{bmatrix} \qquad (c_4 = 1)$$

$$\begin{array}{c} \xrightarrow{-1} \times C_3 \\ \Longrightarrow \Longrightarrow \Longrightarrow \end{array} \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 3 & -2 & 1 \end{bmatrix} \qquad (c_5 = -7)$$

$$\begin{array}{c} -3C_3 \leftrightarrow C_1 \\ \Longrightarrow \Longrightarrow \Longrightarrow \end{array} \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 3 & -2 & 1 \end{bmatrix} \qquad (c_6 = 1)$$

Thus, $\det \left[\boxed{\mathbf{A}} \right] = -7$.

Example 4: Upper Triangular Matrices
Suppose A is an upper triangular matrix:

$$\boxed{\mathbf{A}} = \begin{bmatrix}
a_1 & * & * & * & \dots & * \\
0 & a_2 & * & * & \dots & * \\
0 & 0 & a_3 & * & \dots & * \\
\vdots & \vdots & \vdots & \vdots & \ddots & \vdots \\
0 & 0 & 0 & 0 & \dots & a_N
\end{bmatrix}$$

then $\det \left[A \right] = a_1 \cdot a_2 \dots a_N$.

Remark 5: Second Definition of Determinant

The previous algorithm shows that the determinant is in fact uniquely defined as the function $f: \mathcal{M}_{N \times N} \longrightarrow \mathbb{R}$ satisfying the following five **axioms**:

- 1. If $\boxed{\mathbf{B}}$ is obtained from $\boxed{\mathbf{A}}$ by **adding** a multiple of one column to another, then $f\left(\boxed{\mathbf{B}}\right) = f\left(\boxed{\mathbf{A}}\right)$.
- 2. If B is obtained from A by **multiplying** a column by r, then $f(B) = r \cdot f(A)$.
- 3. If B is obtained from A by **switching** two columns, then f(B) = -f(A).
- 4. If $\boxed{\mathbf{A}}$ has a **zero column**, then $f\left(\boxed{\mathbf{A}}\right) = 0$

$$5. f \begin{bmatrix} 1 & 0 & 0 & \dots & 0 \\ 0 & 1 & 0 & \dots & 0 \\ 0 & 0 & 1 & \dots & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & 0 & \dots & 1 \end{bmatrix} = 1.$$

If f is any function satisfying these five axioms, then we can use the previous algorithm to compute f..... and we will end up with the determinant! Hence, f must be the determinant.

Sometimes the determinant is *defined* as the function satisfying these five axioms.

The Laplace Expansion

The "Laplace Expansion" is a recursive formula for computing the determinant of a matrix in terms of the determinants of "submatrices".

Definition 6: Submatrix, Minor, Cofactor

Let A be an $N \times N$ matrix. Let $i, j \in [1...N]$.

The (i,j)th $\mathbf{submatrix}$ of $\boxed{\mathbf{A}}$ is the $(N-1)\times (N-1)$ matrix $\boxed{A_{[i,j]}}$ obtained by $\mathit{deleting}$ the ith row and the jth column of $\boxed{\mathbf{A}}$. In other words,

$$\mathsf{If} \ \ \overline{\mathsf{A}} \ = \ \begin{bmatrix} a_{11} & \dots & a_{1,k-1} \\ \vdots & \ddots & \vdots \\ a_{j-1,1} & \dots & a_{j-1,k-1} \\ & a_{j,1} & \dots & a_{j,k-1} \\ & \vdots & \ddots & \vdots \\ a_{j+1,1} & \dots & a_{j+1,k-1} \\ \vdots & \ddots & \vdots \\ & a_{N,1} & \dots & a_{j-1,k-1} \\ & \vdots & \ddots & \vdots \\ & a_{j-1,1} & \dots & a_{j-1,k-1} \\ & \vdots & \ddots & \vdots \\ & a_{j-1,1} & \dots & a_{j-1,k-1} \\ & \vdots & \ddots & \vdots \\ & a_{j-1,1} & \dots & a_{j-1,k-1} \\ & \vdots & \ddots & \vdots \\ & a_{j-1,1} & \dots & a_{j+1,k-1} \\ & \vdots & \ddots & \vdots \\ & a_{j-1,1} & \dots & a_{j+1,k-1} \\ & \vdots & \ddots & \vdots \\ & a_{j-1,j+1} & \dots & a_{j-1,N} \\ & \vdots & \ddots & \vdots \\ & a_{j-1,j+1} & \dots & a_{j-1,N} \\ & \vdots & \ddots & \vdots \\ & a_{j-1,j+1} & \dots & a_{j-1,N} \\ & \vdots & \ddots & \vdots \\ & a_{j-1,j+1} & \dots & a_{j-1,N} \\ & \vdots & \ddots & \vdots \\ & a_{j-1,j+1} & \dots & a_{j-1,N} \\ & \vdots & \ddots & \vdots \\ & a_{N,j+1} & \dots & a_{N,N} \end{bmatrix},$$

The (i, j)th minor of A is the determinant of the (i, j)th submatrix:

$$M_{ij}\left(\boxed{\mathsf{A}}\right) = \det\left(\boxed{A_{[i,j]}}\right)$$

The (i, j)th cofactor of $\boxed{\mathbb{A}}$ is the (i, j)th minor, subjected to a sign change:

$$C_{i,j}\left(\boxed{\mathsf{A}}\right) = (-1)^{(i+j)} M_{ij}\left(\boxed{\mathsf{A}}\right)$$

The factor $(-1)^{(i+j)}$ is called the \mathbf{sign} of the (i,j)th position.

Example 7: If
$$\boxed{A} = \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{bmatrix}$$
, then

Example 8: If
$$\boxed{A} = \begin{bmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{bmatrix}$$
, then
$$\boxed{A_{[1,1]}} = [a_{22}], \qquad \boxed{A_{[2,1]}} = [a_{12}];$$

$$M_{1,1}(\boxed{A}) = a_{22}, \qquad M_{1,2}(\boxed{A}) = a_{12};$$

$$C_{1,1}(\boxed{A}) = +a_{22}, \qquad C_{1,2}(\boxed{A}) = -a_{12};$$

Proposition 9: The Laplace Expansion

If \overline{A} is an $N \times N$ matrix, then we can compute the determinant of \overline{A} via the following recursive formula:

For any fixed $j \in [1...N]$,

$$\det\left(\boxed{\mathbf{A}}\right) = \sum_{n=1}^{N} a_{n,j} C_{n,j}$$

This formula is called the **Laplace Expansion** (along the jth column) for the determinant of A

Example 10: Let
$$\boxed{A} = \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{bmatrix}$$
, and choose $j = 3$. Then
$$\det \begin{bmatrix} \boxed{A} \end{bmatrix} = a_{1,3} \cdot C_{1,3} \begin{pmatrix} \boxed{A} \end{pmatrix} + a_{2,3} \cdot C_{2,3} \begin{pmatrix} \boxed{A} \end{pmatrix} + a_{2,3} \cdot C_{2,3} \begin{pmatrix} \boxed{A} \end{pmatrix}$$
$$= 3 \cdot (-1)^{1+3} \det \begin{bmatrix} 4 & 5 \\ 7 & 8 \end{bmatrix} + 6 \cdot (-1)^{2+3} \det \begin{bmatrix} 1 & 2 \\ 7 & 8 \end{bmatrix}$$
$$+ 9 \cdot (-1)^{3+3} \det \begin{bmatrix} 1 & 2 \\ 4 & 5 \end{bmatrix}$$

$$= 3(+1)(-3) + 6(-1)(-6) + 9(+1)(-3)$$

$$= -9 + 36 - 27$$

$$= 0$$

Example 11: If
$$A = \begin{bmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{bmatrix}$$
, then
$$\det A = a_{11} \cdot (-1)^{1+1} \det A_{[1,1]} + a_{21} \cdot (-1)^{2+1} \det A_{[2,1]}$$
$$= a_{11} \cdot (-1)^2 a_{22} + a_{21} \cdot (-1)^3 a_{12}$$
$$= a_{11} a_{22} - a_{21} a_{12},$$

the familiar formula.

Example 12: If
$$A = \begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{bmatrix}$$
, then
$$\det (A)$$

$$= a_{11} \cdot (-1)^{1+1} \det A_{[1,1]} + a_{21} \cdot (-1)^{2+1} \det A_{[2,1]} + a_{31} \cdot (-1)^{3+1} \det A_{[3,1]}$$

$$= a_{11} \det \begin{bmatrix} a_{22} & a_{23} \\ a_{32} & a_{33} \end{bmatrix} - a_{21} \det \begin{bmatrix} a_{12} & a_{13} \\ a_{32} & a_{33} \end{bmatrix}$$

$$+ a_{31} \det \begin{bmatrix} a_{12} & a_{13} \\ a_{22} & a_{23} \end{bmatrix}$$

$$= a_{11} (a_{22}a_{32} - a_{23}a_{33}) - a_{21} (a_{12}a_{32} - a_{13}a_{33})$$

$$+ a_{31} (a_{12}a_{22} - a_{23}a_{33})$$

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

$$+ a_{31}a_{12}a_{22} - a_{31}a_{23}a_{33}$$

This formula can be used to compute 3×3 determinants quickly.... if you can remember it.

Proof of "Laplace Expansion" (sketch): Fix j. Let $f: \mathcal{M}_{N \times N} \longrightarrow \mathbb{R}$ be the function defined by the Laplace Expansion along the jth column:

$$f\left(\boxed{\mathbf{A}}\right) = \sum_{n=1}^{N} a_{n,j} (-1)^{(n+j)} \det \boxed{A_{[i,j]}}$$

It is straightforward to **check** that this function satisfies the **five axioms** listed in the *Second Definition of Determinant*. Thus, it must be *equal* to the determinant.

_____ \square [Laplace Expansion]

The Laplace Expansion also gives us a slick method of computing the inverse.

Definition 13: Cofactor Matrix, Adjoint-Cofactor Matrix

If A is an $N \times N$ matrix, then the **cofactor matrix** of A is the matrix whose (i,j)th entry is the (i,j)th cofactor of A:

$$\mathbf{cof}\left(\boxed{\mathbf{A}}\right) = \begin{bmatrix} C_{11}\left(\boxed{\mathbf{A}}\right) & \dots & C_{1N}\left(\boxed{\mathbf{A}}\right) \\ \vdots & \ddots & \vdots \\ C_{N1}\left(\boxed{\mathbf{A}}\right) & \dots & C_{NN}\left(\boxed{\mathbf{A}}\right) \end{bmatrix}$$

The adjoint-cofactor matrix is the transpose of the cofactor matrix:

$$\mathbf{adj}\left(\boxed{\mathbf{A}}\right) \ = \ \begin{bmatrix} C_{11}\left(\boxed{\mathbf{A}}\right) & \dots & C_{N1}\left(\boxed{\mathbf{A}}\right) \\ \vdots & \ddots & \vdots \\ C_{1N}\left(\boxed{\mathbf{A}}\right) & \dots & C_{NN}\left(\boxed{\mathbf{A}}\right) \end{bmatrix}$$

(this is often called the **adjoint matrix**, but this terminology is ambiguous; in other parts of linear algebra, the "adjoint matrix" means something completely different).

 $\begin{array}{ll} \textbf{Theorem 14:} & \textit{Adjoint-Cofactor formula for Matrix Inverse} \\ \textbf{If } \boxed{\textbf{A}} \text{ is a square matrix with } \textbf{adjoint-cofactor matrix adj} \left(\boxed{\textbf{A}} \right) \text{ , then} \\ \end{array}$

$$\mathbf{adj}\left(\boxed{\mathsf{A}} \right) \cdot \boxed{\mathsf{A}} \ = \ \det\left(\boxed{\mathsf{A}} \right) \cdot \boxed{\mathbf{Id}_M}$$

As a consequence, if A is **invertible**, then its inverse is given:

$$\begin{bmatrix} \mathbf{A} \end{bmatrix}^{-1} = \frac{1}{\det\left(\begin{bmatrix} \mathbf{A} \end{bmatrix}\right)} \cdot \mathbf{adj}\left(\begin{bmatrix} \mathbf{A} \end{bmatrix}\right)$$

Proof: The second assertion follows immediately from the first. The first assertion is an immediate consequence of the Laplace Expansion. The (i, j)th

entry of the product matrix $\mathbf{adj}(A) \cdot A$, is the **dot product** of the jth column of A and the ith row of $\mathbf{adj}(A)$:

$$\sum_{n=1}^{N} a_{nj} C_{ni} \left(\boxed{\mathbf{A}} \right).$$

- If j = i, then this is just the **Laplace Expansion** (along the jth column) for the determinant of A. Hence, the **diagonal** entries of $adj(A) \cdot A$ are all equal to det A.
- If $j \neq i$, then it is the Laplace expansion for the determinant of a matrix whose *i*th column and *j*th column are *identical* (check this); hence the determinant must be zero. Hence, the **off-diagonal** entries of $\operatorname{adj}(\overline{A}) \cdot \overline{A}$ are all equal to 0.

___ [Theorem 14]

Corollary 15: Cramer's Rule

If A is an invertible $N \times N$ matrix, and Y is an N-dimensionly vector, then the solution to the system of linear equations:

$$A \cdot X = Y$$

is $\mathbf{X} = [x_1, x_2, \dots, x_N]$, where

$$x_1 = \frac{\det A_1}{\det A}; \quad x_2 = \frac{\det A_2}{\det A}; \quad \dots \quad x_N = \frac{\det A_N}{\det A};$$

where, for each n, A_n is the matrix obtained by replacing the $n\mathbf{th}$ column of A by Y.

Products and Inverses

Theorem 16: Product and Inverse Formulae for Determinants Let A be an $N \times N$ matrix.

1.
$$\left(\boxed{\mathsf{A}} \text{ is invertible}\right) \iff \left(\det\left(\boxed{\mathsf{A}}\right) \neq 0\right)$$
.

2. if \boxed{A} is invertible, then $\det \left(\boxed{A} \right)^{-1} = \det \left(\boxed{A} \right)^{-1}$.

3. If $\overline{\mathsf{B}}$ is another $N \times N$ matrice then

$$\det\left(\boxed{\mathsf{A}} \cdot \boxed{\mathsf{B}} \right) \ = \ \det\left(\boxed{\mathsf{A}} \right) \cdot \det\left(\boxed{\mathsf{B}} \right)$$

Proof: Let E be the column reduced echelon form of A. Recall that we can make A into E by applying a sequence of elementary column operations to A, which is equivalent to multiplying A on the right by a sequence of elementary column operation matrices. In other words:

$$\boxed{\mathbf{E}} = \boxed{\mathbf{A}} \cdot \boxed{X_1} \cdot \boxed{X_2} \cdot \ldots \cdot \boxed{X_K}$$

Where X_k are all invertible matrices defined as follows:

 If the kth step in the reduction involves multiplying column n by r, then

Thus, $\det\left(\overline{X_k}\right) = r$.

• If the kth step in the reduction involves **switching** columns i and j, then

Thus,
$$\det\left(X_1 \right) = (-1).$$

• If the kth step in the reduction involves adding r times column i to column j, then

Thus,
$$\det\left(\boxed{X_1}\right) = 1$$
.

If you look at the column-reduction algorithm for computing determinants, you will see that it says:

$$\det\left(\boxed{\mathbf{A}}\right) = \frac{1}{\det\left(\boxed{X_1}\right)} \cdot \frac{1}{\det\left(\boxed{X_2}\right)} \cdot \dots \cdot \frac{1}{\det\left(\boxed{X_J}\right)} \det\left(\boxed{\mathbf{E}}\right)$$

Proof of Part 1"⇒":

There are two cases:

• If A is invertible, then the column-reduced echelon form of A must be the identity; in other words, $\boxed{E} = \boxed{Id}$, so det $\left(\boxed{E}\right) = 1$, and therefor,

$$\det\left(\boxed{\mathbf{A}}\right) = \frac{1}{\det\left(\boxed{X_1}\right)} \cdot \frac{1}{\det\left(\boxed{X_2}\right)} \cdot \dots \cdot \frac{1}{\det\left(\boxed{X_J}\right)}$$

• If A is not invertible, then the column-reduced echelon form of A must contain a zero column (check this). But if E has a zero column, then det (E) = 0, and therefor,

$$\det\left(\boxed{\mathbf{A}}\right) = \frac{1}{\det\left(\boxed{X_1}\right)} \cdot \dots \cdot \frac{1}{\det\left(\boxed{X_J}\right)} \cdot 0 = 0.$$

Proof of Part 1 "\Leftarrow": If det $(A) \neq 0$, then this means that det (E) must be nonzero, which means that E = Id. Thus, since

$$\mathbf{Id} = \mathbf{E} = \mathbf{A} \cdot \overline{X_1} \cdot \overline{X_2} \cdot \dots \cdot \overline{X_K},$$

we conclude that $oxed{A}$ is invertible, and $oxed{A}^{-1} = oxed{X_1} \cdot oxed{X_2} \cdot \ldots \cdot oxed{X_K}$

Proof of Part 2: First suppose $\det\left(\boxed{A}\right) = 0$. Thus, by **Part 1**, \boxed{A} is not invertible. Hence, $\boxed{A} \cdot \boxed{B}$ is also not invertible, hence $\det\left(\boxed{A} \cdot \boxed{B}\right) = 0$, again by **Part 1**.

Likewise, if $\det \left(\boxed{\mathbf{B}} \right) = 0$, then $\det \left(\boxed{\mathbf{A}} \cdot \boxed{\mathbf{B}} \right) = 0$.

Hence, assume that det (A) and det (B) are both nonzero—in other words, that both A and B are invertible, and their column-reduced echelon form is the identity matrix.

Consider the argument concerning the column-reduction of A; we can apply the same argument to B. The column-reduced echelon form of B is Id, and is obtained by multiplying by elementary column operation matrices:

$$\boxed{\mathbf{Id}} = \boxed{\mathbf{B}} \cdot \boxed{Y_1} \cdot \boxed{Y_2} \cdot \dots \cdot \boxed{Y_J}$$

Thus,

$$\det\left(\boxed{\mathbf{B}}\right) = \frac{1}{\det\left(\boxed{Y_1}\right)} \cdot \frac{1}{\det\left(\boxed{Y_2}\right)} \cdot \dots \cdot \frac{1}{\det\left(\boxed{Y_J}\right)}$$

Now consider A · B. Note that:

$$\begin{array}{lll} \boxed{\mathbf{A} \cdot \boxed{\mathbf{B} \cdot \left(\boxed{Y_1} \cdot \ldots \cdot \boxed{Y_J} \right) \left(\boxed{X_1} \cdot \ldots \cdot \boxed{X_K} \right)} &=& \boxed{\mathbf{A} \cdot \boxed{\mathbf{Id}} \cdot \left(\boxed{X_1} \cdot \ldots \cdot \boxed{X_K} \right)} \\ &=& \boxed{\mathbf{A} \cdot \left(\boxed{X_1} \cdot \ldots \cdot \boxed{X_K} \right)} \\ &=& \boxed{\mathbf{Id}} \end{array}$$

Hence, we can column-reduce $\boxed{\mathbf{A}} \cdot \boxed{\mathbf{B}}$ to echelon form by subjecting it to this sequence of *elementary column operations*. Hence, by the same reasoning used earlier to prove the *Column reduction formula* for computing the determinant,

$$\det\left(\boxed{\mathbf{A}}\cdot\boxed{\mathbf{B}}\right) = \left(\frac{1}{\det\left(\boxed{Y_1}\right)}\cdot\ldots\cdot\frac{1}{\det\left(\boxed{Y_J}\right)}\right)\cdot\left(\frac{1}{\det\left(\boxed{X_1}\right)}\cdot\ldots\cdot\frac{1}{\det\left(\boxed{Y_J}\right)}\right)$$
$$= \det\left[\boxed{\mathbf{B}}\cdot\det\left[\boxed{\mathbf{A}}\right].$$

Proof of Part 2: If A is invertible, then, by Part 3,

$$\det\left(\boxed{\mathbf{A}}\right) \cdot \det\left(\boxed{\mathbf{A}}^{-1}\right) = \det\left(\boxed{\mathbf{A}} \cdot \boxed{\mathbf{A}}^{-1}\right)$$

$$= \det\left(\boxed{\mathbf{Id}_{M}}\right)$$

$$= 1.$$

__□ [Theorem 16]

The Amazing Transposition Property

So far, everything we have said about determinants has been in terms of the **columns** of the matrix. Amazingly, all the same things are true if we define determinants in terms of the **rows** of the matrix.

Theorem 17: Transposition Formula

Let $\boxed{\mathsf{A}}$ be a square matrix, and $\boxed{\mathsf{A}}^t$ be its **transpose**. Then

$$\det[A] = \det([A]^t)$$

Proof: First suppose that \overline{A} is **invertible**. Then the **column reduced echelon form** of \overline{A} is the identity matrix \overline{Id}_M . Suppose that this is achieved via the sequence of **elementary column operation matrices:**

$$\boxed{\mathbf{Id}_{M}} = \boxed{\mathbf{A}} \cdot \boxed{X_1} \cdot \boxed{X_2} \cdot \ldots \cdot \boxed{X_K}$$

Thus,
$$X_K$$
⁻¹ · . . . · X_2 ⁻¹ · X_1 ⁻¹ = A

In other words, if $Y_k = X_k^{-1}$ for all k, then

$$\boxed{\mathbf{A}} = \boxed{Y_K} \cdot \dots \cdot \boxed{Y_2} \cdot \boxed{Y_1}$$

Therefore,
$$\begin{bmatrix} \mathbf{A} \end{bmatrix}^t = \begin{bmatrix} Y_1 \end{bmatrix}^t \cdot \begin{bmatrix} Y_2 \end{bmatrix}^t \cdot \ldots \cdot \begin{bmatrix} Y_K \end{bmatrix}^t$$

Now, it is easy to check that, for any elementary column operation matrix Y_k , we have:

$$\det\left(\left[Y_k\right]^t\right) = \det\left[Y_k\right]$$

Thus,

$$\det \begin{pmatrix} \boxed{\mathbf{A}}^t \end{pmatrix} = \det \begin{pmatrix} \boxed{Y_1}^t \cdot \boxed{Y_2}^t \cdot \dots \cdot \boxed{Y_K}^t \end{pmatrix}$$

$$= \det \begin{pmatrix} \boxed{Y_1}^t \end{pmatrix} \cdot \det \begin{pmatrix} \boxed{Y_2}^t \end{pmatrix} \cdot \dots \cdot \det \begin{pmatrix} \boxed{Y_K}^t \end{pmatrix}$$

$$= \det \begin{pmatrix} \boxed{Y_1} \end{pmatrix} \cdot \det \begin{pmatrix} \boxed{Y_2} \end{pmatrix} \cdot \dots \cdot \det \begin{pmatrix} \boxed{Y_K} \end{pmatrix}$$

$$= \det \begin{pmatrix} \boxed{Y_K} \end{pmatrix} \cdot \dots \cdot \det \begin{pmatrix} \boxed{Y_2} \end{pmatrix} \cdot \det \begin{pmatrix} \boxed{Y_1} \end{pmatrix}$$

$$= \det \begin{pmatrix} \boxed{Y_K} \cdot \dots \cdot \boxed{Y_2} \cdot \boxed{Y_1} \end{pmatrix}$$

$$= \det \boxed{\mathbf{A}}$$

On the other hand, if $\boxed{\mathbf{A}}$ is not invertible, then $\det \boxed{\mathbf{A}} = 0$. But if $\boxed{\mathbf{A}}$ is not invertible, then rank $\boxed{\mathbf{A}}$ < N, which means that also, rank $\boxed{\mathbf{A}}^t$ < N, which means that $\boxed{\mathbf{A}}^t$ is also not invertible, which means $\det \left(\boxed{\mathbf{A}}^t\right) = 0$.

_□ [Theorem 17]

Corollary 18: Columns unto Rows

Everything we have said so far about determinants in terms of **columns** is also true in terms of **rows**. In particular:

• The determinant of matrix A is also the oriented volume of the parallelepiped spanned by the row vectors of A.

- The determinant of A can also be computed by computing the **row** reduced echelon form of A, and keeping track of the *row* operations, in exactly the same fashion as with columns.
- The determinant of $\overline{\mathbf{A}}$ can also be computed by taking the Laplace Expansion along any \mathbf{row} of $\overline{\mathbf{A}}$. In other words, for any fixed $i \in [1...N]$,

$$\det \boxed{\mathbf{A}} = \sum_{n=1}^{N} a_{i,n} C_{i,n} \left(\boxed{\mathbf{A}} \right)$$

Determinants of Linear Transformations

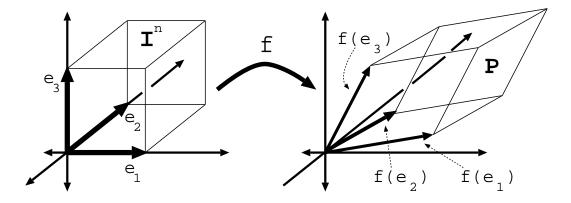


Figure 5: f maps the unit box \mathbb{I}^N into the parallellepiped \mathbb{P}

Suppose $f: \mathbb{R}^N \longrightarrow \mathbb{R}^N$ is a linear transformation. Let $\mathbb{P} = f(\mathbb{I}^N)$. Since f is linear, therefor \mathbb{P} is a **parallelepiped** in \mathbb{P} .

Definition 19: Determinant

The determinant of f is the oriented volume of $\mathbb{P}=f(\mathbb{I}^N)$

Remark 20: Suppose f is equivalent to multiplication by the matrix $\begin{bmatrix} \uparrow & \uparrow & \dots & \uparrow \\ \mathbf{a}_1 & \mathbf{a}_2 & \dots & \mathbf{a}_N \\ \downarrow & \downarrow & \dots & \downarrow \end{bmatrix}$. Then $\mathbb P$ is the parallelepiped spanned by $\mathbf{a}_1, \dots, \mathbf{a}_N$. Thus,

$$\det[f] = \det \begin{bmatrix} \uparrow & \uparrow & \dots & \uparrow \\ \mathbf{a}_1 & \mathbf{a}_2 & \dots & \mathbf{a}_N \\ \downarrow & \downarrow & \dots & \downarrow \end{bmatrix}$$

The determinant of f measures the extent to which f "expands" "compresses" and/or "reverses" N-dimensional space.

- If $|\det(f)| > 1$, this means that $f(\mathbb{I}^N)$ is "bigger" than \mathbb{I}^N , so somehow, f is "stretching" space.
- If $|\det(f)| < 1$, this means that $f(\mathbb{I}^N)$ is "smaller" than \mathbb{I}^N , so somehow, f is "compressing" space.
- If $|\det(f)| = 1$, this means that $f(\mathbb{I}^N)$ has the same volume as \mathbb{I}^N ; f is a **volume-preserving** deformation of space.
- If $\det(f) > 0$, this means that $f(\mathbb{I}^N)$ has the same **orientation** as \mathbb{I}^N ; f is an **orientation-preserving** transformation of space (for example, a rotation).
- If det (f) > 0, this means that $f(\mathbb{I}^N)$ has the opposite **orientation** as \mathbb{I}^N ; f is an **orientation-reversing** transformation of space (for example, a reflection).

Example 21: Suppose $f: \mathbb{R}^N \longrightarrow \mathbb{R}^N$ corresponds to multiplication by the matrix

$$\begin{bmatrix} a_1 & 0 & 0 & \dots & 0 \\ 0 & a_2 & 0 & \dots & 0 \\ 0 & 0 & a_3 & \dots & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & 0 & \dots & a_N \end{bmatrix}$$

- If $|a_n| > 1$, this means that f "stretches" the nth dimension of space.
- If $|a_n| < 1$, this means that f "compresses" the nth dimension of space.
- If $a_n < 0$, this means that f "reverses" the nth dimension of space; if $a_n > 0$, then f preserves the orientation of the nth dimension.

Now, $\det[f] = a_1 \cdot a_2 \cdot \ldots \cdot a_N$. This product is **positive** either if all of a_1, a_2, \ldots, a_N are positive, or if an *even* number are negative (heuristically speaking, an *even* number of orientation reversals "cancel out").

Also, $|\det[f]| = |a_1| \cdot |a_2| \cdot \ldots \cdot |a_N|$, which is larger than one only if f "stretches" space in some dimensions *more* than it "compresses" it in others.