Linear Systems

Math 214 Spring 2006 ©2006 Ron Buckmire

Fowler 307 MWF 2:30pm - 3:25pm http://faculty.oxy.edu/ron/math/214/06/

Class 21: Friday March 24

TITLE Determinants CURRENT READING Poole 4.2

Summary

Let's understand how to compute the determinant of a $n \times n$ matrix and understand the properties and applications of determinants.

Homework Assignment Poole, Section 4.2: 4,6, 7, 10, 15, 26, 27, 32, 33, 48, 49,50,51,52. EXTRA CREDIT 46.

DEFINITION

Let A be any matrix. The *ij*-minor of A is the matrix obtained by removing its *i*th row and its *j*th column. It is denoted by \hat{A}_{ij} .

Theorem 4.1

Let A be any n by n matrix. The **determinant** of A is defined as:

If n = 1, then $|A| = A_{11}$.

If $n \geq 2$, then

 $|A| = A_{11}|\hat{A}_{11}| - A_{12}|\hat{A}_{12}| + \dots + A_{1n}|\hat{A}_{1n}|$

More general definition: Fix any row i. Then,

$$|A| = \sum_{j=1}^{n} A_{ij} (-1)^{i+j} |\hat{A}_{ij}| = \sum_{j=1}^{n} A_{ij} C_{ij}$$

Or, fix any column j. Then,

$$|A| = \sum_{i=1}^{n} A_{ij} (-1)^{i+j} |\hat{A}_{ij}| = \sum_{i=1}^{n} A_{ij} C_{ij}$$

Although it may seem like it, this definition is not really a "circular" definition. It's known as a *recursive* definition. The formula is called the **Laplace Expansion Theorem**. The number $C_{ij} = (-1)^{i+j} |\hat{A}_{ij}|$ is known as the *i*, *j*-cofactor of *A*.

EXAMPLE

Let's compute the determinant of $\begin{bmatrix} 1 & 4 & 2 \\ 3 & 5 & 1 \\ 0 & 1 & 2 \end{bmatrix}.$

Ans:
$$\begin{vmatrix} 1 & 4 & 2 \\ 3 & 5 & 1 \\ 0 & 1 & 2 \end{vmatrix} = 1(10-1) - 4(6-0) + 2(3-0) = -9$$

Exercise

Compute the determinant of the matrix using a different row and column

1. Properties of the Determinant of a Matrix

Here is a summary of the various properties of the determinant.

- 1. The determinant is a linear function of the first row.
- 2. The determinant changes sign when two rows are exchanged.
- 3. The determinant of the n by n identity matrix is 1.
- 4. If two rows of A are equal, then $\det A = 0$.
- 5. Subtracting a multiple of one row from another row leaves $\det A$ unchanged.
- 6. A matrix with a row of zeros has $\det A = 0$.
- 7. If A is a triangular matrix the det A equals the product of the main diagonal entries.
- 8. If A is singular then det A = 0. If A is invertible then det $A \neq 0$.
- 9. The determinant of AB is the product of the separate determinants: |AB| = |A||B|.
- 10. The transpose A^T has the same determinant as A.

GROUPWORK

Come up with examples to illustrate each of the ten principles above.

2. Applications of the Determinant

Theorem 4.7

If A is a n by n matrix then $|kA| = k^n |A|$

Theorem 4.9

If A is an invertible n by n matrix then $|A^{-1}| = \frac{1}{|A|}$

EXAMPLE

The sum of the determinant of two matrices is **NOT** equal to the determinant of the sum of two matrices, i.e. $|A + B| \neq |A| + |B|$. Let's prove this.

Cramer's Rule

Suppose we're given a linear system of equations $A\vec{x} = \vec{b}$, where A and \vec{b} are given, and we are to find \vec{x} . We have learned how to solve this using Gaussian Elimination. A *longer* way to find \vec{x} is as follows! *Theorem* (Cramer's Rule) Given $A\vec{x} = \vec{b}$, the *j*th coordinate of \vec{x} is given by the formula

$$x_j = \frac{\det(B_j)}{\det(A)}$$

where B_j is obtained by replacing the *j*-th column of A by \vec{b} .

Example 1. Solve the system $\begin{array}{c} 2x + 4y = 1\\ x + 3y = 2 \end{array}$ using Cramer's Rule.

Ans:

Cramer's Rule takes *a lot more* work than Gaussian Elimination to solve a system. So why is it useful? I think because it gives us a *formula* for the solution, as opposed to Elimination, which is only a procedure for finding the solution.

Formula for A^{-1}

Theorem If A is an invertible matrix, then A^{-1} is given by

$$(A^{-1})_{i,j} = \frac{C_{j,i}}{\det(A)}$$

where $C_{j,i}$ is the cofactor of $A_{j,i}$.

Find the inverse of $\begin{bmatrix} 2 & 6 & 2 \\ 0 & 4 & 2 \\ 5 & 9 & 0 \end{bmatrix}$ using the co-factor formula

The vector cross product

Definition 1. Let \vec{u} and \vec{v} be vectors in \mathbb{R}^3 . Their **cross product** is defined as $\vec{u} \times \vec{v} = \det \begin{bmatrix} \hat{i} & \hat{j} & \hat{k} \\ u_1 & u_2 & u_3 \\ v_1 & v_2 & v_3 \end{bmatrix}$.

Note. $\hat{i} = (1, 0, 0), \hat{j} = (0, 1, 0), \text{ and } \hat{k} = (0, 0, 1)$. These are unit vectors. But in computing the above determinant, just treat them as symbols or numbers. **Note:** the result of a cross-product is a vector which is orthogonal (perpendicular) to both vectors in the product. (Where could this be useful?)

Use the cross-product to find the general equation Ax + By + Cz = D of the plane in \mathbb{R}^3 which is the span $\begin{pmatrix} 1 \\ -1 \\ 1 \end{pmatrix}, \begin{pmatrix} -2 \\ 1 \\ 3 \end{pmatrix} \end{pmatrix}$