Multivariable Calculus

Math 212 Spring 2006 ©2006 Ron Buckmire Fowler 112 MWF 8:30pm - 9:25am http://faculty.oxy.edu/ron/math/212/06/

Class 7: Monday February 6

SUMMARY Review of Linear Systems, part 3: The Inverse Matrix and Determinants
CURRENT READING Williamson & Trotter, Section (Chapter 2)
HOMEWORK Williamson & Trotter, page 86: 5, 8, 11, 26, 29 page 98: # 1, 2, 3, 4, 21
Extra Credit page 99: # 22, 40

<u>The Determinant</u>

The **determinant** of a (square) matrix is a real number associated with that matrix. It is denoted by det(A) or sometimes |A| and should be considered a function which has a square $n \times n$ matrix as its input and a real number as its output.

The significance of the determinant is that $det(A) = 0 \Leftrightarrow$ the matrix is singular. Thus if you want to determine whether a linear system $A\vec{x} = \vec{b}$ has a unique solution all you need to do is find out whether the determinant of the coefficient matrix A is non-zero.

Unfortunately, computing the determinant of a matrix can be complicated. The most common method is to use the **Co-Factor Method**.

DEFINITION

Let A be any matrix. The ij-minor of A is the matrix obtained by removing its ith row and its jth column. It is denoted by $\hat{A}_{i,j}$. det $(A) = \sum_{j=1}^{n} A_{i,j}C_{i,j}$ where $C_{i,j} = (-1)^{i+j} \det(\hat{A}_{i,j})$. The coefficient $C_{i,j}$ defined above is called the **cofactor** of the entry $A_{i,j}$. **EXERCISE 1**

Compute the determinant of $\begin{vmatrix} 2 & 6 & 2 \\ 0 & 4 & 2 \\ 5 & 9 & 0 \end{vmatrix}$

Properties of the Determinant

- **1.** An elementary multiplication of a row of A by a scalar r gives rdet(A)
- **2.** An elementary modification of A leaves det(A) unchanged.
- **3.** Interchanging two rows of A changes the sign of det(A).

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

$$\begin{array}{rcl} 2x + 4y & = & 1 \\ x + 3y & = & 2 \end{array}$$

The Inverse Matrix

Given a square matrix A if there exist a square matrix B such that AB = BA = I then the matrix B is called the inverse matrix and is denoted A^{-1} . $det(A) \neq 0 \Leftrightarrow A^{-1}$ exists. When A^{-1} exists the matrix is called **invertible**.

The usefulness of knowing the inverse of a matrix is that it help you solve $A\vec{x} = \vec{b}$ by direct computation i.e. $\vec{x} = A^{-1}\vec{b}$. If A is invertible, then the only solution to the homogeneous system $A\vec{x} = \vec{0}$ is $\vec{x} = \vec{0}$.

Inverse of a Matrix Product

 $(AB)^{-1} = B^{-1}A - 1$ and $(ABC)^{-1} = C^{-1}B^{-1}A - 1$

Gauss-Jordan Elimination

One way to compute the inverse of a matrix A is to apply Gaussian elimination to the augmented matrix consisting of [A|I]

EXAMPLE 2

3	2	1	1	0	0
6	4	-3	0	1	0
9	7	1	0	0	1

EXERCISE 2

Use your knowledge of inverses to confirm that the inverse of the matrix $A = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$ is

 $A^{-1} = \frac{1}{ad - bc} \left[\begin{array}{cc} d & -b \\ -c & a \end{array} \right]$