

6.1 DETERMINANTS

①

Recall For a 2×2 matrix $A = \begin{pmatrix} a & b \\ c & d \end{pmatrix}$

$$\det(A) = ad - bc.$$

POEM

Determinants used to be hot $\rightarrow$ They have lovely properties
Now they are not $\rightarrow$ But hideous formulas

~~But they are still useful~~

We will learn how to define + compute $\det$ of $n \times n$ matrix A

MAIN USES

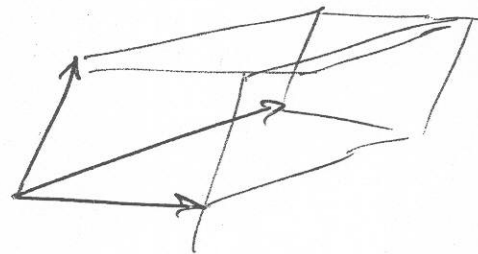
① $\det : \mathbb{R}^{n \times n} \rightarrow \mathbb{R}$ Characterizes A using a single number.

$$\det(A) \neq 0 \iff A \text{ is Invertible.}$$

② $\det$ s are used to ~~define~~ ^{characterize} eigenvalues. (#7)

③ Let P be parallelepiped in $\mathbb{R}^n$ whose n edge vectors are the ~~rows~~ cols of A .

Then $\det(A) = n\text{-dimensional volume of } P$



④ $\det(A) = \pm \text{Product of Pivots}$

②

⑤ Determinants are used to measure how much ~~solution~~ $\vec{x}$ of $A\vec{x} = \vec{b}$ changes when we change one of the elements of $\vec{b}$.

I don't like Meyer's defⁿ of $\det$.

Instead I will follow Strang "Linear Algebra + Its Apps".

I WANT YOU TO USE THIS APPROACH TOO.

DEFN The determinant ^{is a function from the vector} ~~of an $n \times n$ matrix A~~
space of $n \times n$ ^{real} matrices to $\mathbb{R}$
~~is the scalar~~ that is characterized by
the following 3 properties

① The determinant depends linearly on the first row.

② The determinant changes sign when two rows are exchanged

③ The determinant of the identity matrix is 1.

IE USING these 3 properties we can prove $\nexists! \# \det(A)$

Explanation of ①

③

If $A = \begin{bmatrix} \vec{u}_1 \\ \vec{u}_2 \\ \vdots \\ \vec{u}_n \end{bmatrix}$ $B = \begin{bmatrix} \vec{v}_1 \\ \vec{u}_2 \\ \vdots \\ \vec{u}_n \end{bmatrix}$ are identical from ~~first~~ 2nd row down

and

$$C = \begin{bmatrix} \alpha \vec{v}_1 + \vec{u}_1 \\ \vec{u}_2 \\ \vdots \\ \vec{u}_n \end{bmatrix}$$

Then $\det(C) = \alpha \det(A) + \det(B)$

LET'S CHECK ①, ②, ③ for 2×2 matrices using old defn

① $A = \begin{pmatrix} a & b \\ c & d \end{pmatrix}$ $B = \begin{pmatrix} e & f \\ c & d \end{pmatrix}$

$$C = \begin{pmatrix} \alpha a + e & \alpha b + f \\ c & d \end{pmatrix}$$

$$\det(C) = (\alpha a + e)d - (\alpha b + f)c$$

$$= \alpha(ad - bc) + ed - fc$$

$$= \alpha \det(A) + \det(B) \quad \checkmark$$

$$\textcircled{\text{II}} \quad A = \begin{pmatrix} a & b \\ c & d \end{pmatrix} \quad B = \begin{pmatrix} c & d \\ a & b \end{pmatrix} \quad \textcircled{4}$$

$$\stackrel{\det(B)}{=} \det \begin{pmatrix} c & d \\ a & b \end{pmatrix} = cb - ad = -(ad - bc) = -\det(A) \quad \checkmark$$

$$\textcircled{\text{III}} \quad \det \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} = 1 \cdot 1 - 0 \cdot 0 = 1 \quad \checkmark$$

CAUTION Even Though $\textcircled{\text{I}}$ is true for arbitrary matrices A, B
 $\det(A+B) \neq \det(A) + \det(B)$

EX

$$A = I, \quad B = -I$$

$$A+B=0$$

$$\det(0) = \begin{vmatrix} 0 & 0 \\ 0 & 0 \end{vmatrix} = 0$$

$$\det(I) = 1$$

$$\det(-I) = \begin{vmatrix} -1 & 0 \\ 0 & -1 \end{vmatrix}$$

COUNTEREXAMPLE

$$A = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} \quad B = \begin{pmatrix} 1 & 2 \\ 3 & 4 \end{pmatrix}$$

$$\det A = 1$$

$$\det B = 4 - 6 = -2$$

$$\det(A+B) = \det \begin{pmatrix} 2 & 2 \\ 3 & 5 \end{pmatrix} = 10 - 6 = 4.$$

To use these 3 rules to find $\det(A)$ (5)
we need to derive some more properties.
from (I) — (III).

(IV) If two rows of A are equal then $\det A = 0$.

PF

Suppose Rows k and l of A are equal.

Obtain B by switching rows k and l of A .

Clearly $B \neq A$! ~~So $\det(B) \neq \det(A)$~~

But by (II) $\det(B) = -\det(A)$ holds.

So $\det(A) = -\det(A) \Rightarrow \det(A) = 0$

(V) The determinant depends linearly on the k th row

PF You do it using (II), (II) and (I) again

(VI)* Suppose we get B from A doing the elementary row opn

$$\boxed{\text{Row } k = \text{Row } k - \alpha \text{ Row } l}$$

Then $\det(B) = \det(A)$

PF $n=2$ Case gives idea

$$R_2 = R_2 - \alpha R_1$$

(6)

$$A = \begin{pmatrix} a & b \\ c & d \end{pmatrix} \quad B = \begin{pmatrix} a - \alpha c & b - \alpha d \\ c & d \end{pmatrix}$$

$$\det B \stackrel{\text{I}}{=} \det \begin{pmatrix} a & b \\ c & d \end{pmatrix} - \alpha \det \begin{pmatrix} c & d \\ c & d \end{pmatrix}$$

$$\stackrel{\text{IV}}{=} \det(A) - \alpha \cdot 0 = \det(A) \quad \square$$

(VII) If A has a zero row, then $\det(A) = 0$.

PF $n=2$ gives idea again

$$\det \begin{pmatrix} 0 & 0 \\ c & d \end{pmatrix} \stackrel{R_1 = R_1 + R_2}{=} \det \begin{pmatrix} c & d \\ c & d \end{pmatrix} \stackrel{\text{IV}}{=} 0.$$

~~(VIII)~~ DEF A matrix A is upper triangular if all elts below diagonal are zero:

$$A = \begin{bmatrix} * & & * \\ 0 & \diagdown & \\ \vdots & & \ddots \\ 0 & & 0 & * \end{bmatrix} \quad \text{or} \quad A_{ij} = 0 \text{ for } i > j$$

$\uparrow$
 A_{n1}

(VIII) If A is upper (or lower) triangular, then

$$\det(A) = A_{11} A_{22} \dots A_{nn} = \text{Product of diag entries}$$

PF ~~Repeat~~ CASE I Diagonal entries of A are all non zero.

Then if we repeatedly use the row op $\text{Row } k = \text{Row } k - \alpha \text{Row } l$

we can reduce A to the diagonal matrix $D = \begin{pmatrix} A_{11} & & 0 \\ & \ddots & \\ 0 & & A_{nn} \end{pmatrix}$

(7)

By (VI) $\det(A) = \det(D)$

$$\begin{aligned} \text{By (I) } \det D &= A_{11} \det \begin{pmatrix} 1 & & 0 \\ & A_{22} & \\ 0 & & A_{nn} \end{pmatrix} \\ &= \dots = A_{11} \dots A_{nn} \det(I) \\ &= A_{11} \dots A_{nn} \text{ by (III).} \end{aligned}$$

CASE II At least one of diag entries of A is zero.

~~Row~~ $R_k = R_k - \alpha R_l$ then yields a zero row.

So $\det(A) = 0$ by (VI) and (IV) $\square$

(IX) Let U be the row echelon form of A obtained ~~for~~ using row ops

- Swap two rows
- $\text{Row } k = \text{Row } k - \alpha \text{Row } l$

COR 2 ~~***~~
 $\det A$ is chngd
by I-III

Then ① If A is SINGULAR, $\det(A) = 0$ as Elim gives a zero row.

② If A inv, $\det(A) = (-1)^\sigma \det(U) \stackrel{\text{(VIII)}}{=} (-1)^\sigma d_1 \dots d_n$

where $\sigma = \#$ Row Interchanges

$d_1 \dots d_n$ are PIVOTS. (Non zero)

COR 1 ~~***~~
 $\det(A) = 0$ iff A

EX

$$A = \begin{pmatrix} 1 & 2 & 3 \\ -1 & 4 & 5 \\ 2 & 1 & 0 \end{pmatrix} \rightarrow \begin{pmatrix} 1 & 2 & 3 \\ 0 & 6 & 8 \\ 0 & -3 & -6 \end{pmatrix} \rightarrow \begin{pmatrix} 1 & 0 & 3 - \frac{8}{3} \\ 0 & 6 & 8 \\ 0 & 0 & -2 \end{pmatrix}$$

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So $\det(A) = 1 \cdot 6 \cdot (-2) = -12.$

QUICKEST WAY
TO CALC DETS!

Cofactors

$$\begin{aligned} \det(A) &= 1 \begin{vmatrix} 4 & 5 \\ 1 & 0 \end{vmatrix} - 2 \begin{vmatrix} -1 & 5 \\ 2 & 0 \end{vmatrix} + 3 \begin{vmatrix} -1 & 4 \\ 2 & 1 \end{vmatrix} \\ &= -5 + 20 + 3(-1-8) = -12 \checkmark \end{aligned}$$

⊗ IF A, B $n \times n$ THEN

$$\boxed{\det(A B) = \det(A) \det(B)}$$

⊗ $\det(P^{-1} C P) = \det(C).$

So just like for trace, we can define
 $\det$ of a linear operator $T: V \rightarrow V$
 from a VS to itself.

⊗ $\det(A^T) = \det(A)$

PF OMIT, too not too hard

⊗ $\det(A^{-1}) = \frac{1}{\det A}$ PF Apply ⊗ and ⊗ to $A A^{-1} = I$

PF OF (X)

9

① If A ~~is~~ B ~~is~~ singular then AB is singular
by $N(B) \subseteq N(AB)$ (See Exem)

$$\text{So } \det(AB) = \det A \det B = 0 \implies 0$$

② ELEGANT PROOF when A, B nonsingular.

$$\text{Let } d(A) = \frac{\det(AB)}{\det(B)}$$

Let show d has props I - III

Hence since these props characterize (determine)
 $\det A$ we must have

$$d(A) = \det(A)$$

$$\therefore \det(A) = \frac{\det(AB)}{\det(B)}$$

Checks

③ $A = I$: $d(I) = \frac{\det(IB)}{\det B} = 1 \checkmark$

② Recall $(AB)_{i*} = A_{i*} B$

$$\text{Row } i \text{ of } AB = (\text{Row } i \text{ of } A) B$$

Hence switching two rows of AB ~~is same as~~ ~~is base~~
switching those two rows of A . So ② is true for $d(A)$
as true for $d(AB)$

① Similar argument to ②

XIV

$$\det(A^T) = \det(A)$$

10

PF OTH π .

This means ~~I=III~~ ^{all props} hold for cols as well as for rows.

NOTICE 13 PROPERTIES but no EXPLICIT FORMULA YET!

Why might we even want a formula?

A So we can find out how much $\det(A)$ changes when we change one entry of A .

EX YOU KNOW

$n=2$

$$\det \begin{pmatrix} a & b \\ c & d \end{pmatrix} = ad - bc = a_{11} a_{22} - a_{12} a_{21}$$

$n=3$

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

$$= a_{11} a_{22} a_{33} + a_{13} a_{21} a_{32} + a_{12} a_{23} a_{31} - a_{11} a_{23} a_{32} - a_{12} a_{21} a_{33} - a_{13} a_{22} a_{31}$$

Lets derive a formula for $\det(A)$ using ~~I-III~~ I

(4)

CASE $n=2$ $\det A = |A|$.

$$\begin{vmatrix} a & b \\ c & d \end{vmatrix} \stackrel{\text{I}}{=} \begin{vmatrix} a & 0 \\ c & d \end{vmatrix} + \begin{vmatrix} 0 & b \\ c & d \end{vmatrix}$$

$$\stackrel{\text{V}}{=} \begin{vmatrix} a & 0 \\ c & 0 \end{vmatrix} + \begin{vmatrix} a & 0 \\ 0 & d \end{vmatrix} + \begin{vmatrix} 0 & b \\ c & 0 \end{vmatrix} + \begin{vmatrix} 0 & b \\ 0 & d \end{vmatrix}$$

$$\stackrel{\text{VI}}{=} \stackrel{\text{V}}{=} 0 + ad \begin{vmatrix} 1 & 0 \\ 0 & 1 \end{vmatrix} + bc \begin{vmatrix} 0 & 1 \\ 1 & 0 \end{vmatrix} + 0$$

$2 \times 2 = 2^2$ terms

$$\stackrel{\text{II}}{=} ad \begin{vmatrix} 1 & 0 \\ 0 & 1 \end{vmatrix} + bc \begin{vmatrix} 1 & 0 \\ 0 & 1 \end{vmatrix} \stackrel{\text{III}}{=} ad - bc. \quad \text{FOOL}$$

So for $n \times n$ matrix the idea is

- ① Write each row as a sum of n vectors in the n coord dims.
- ② Use linearity of $\det$ in each row to write $\det(A)$ as sum of n^n dets.

- ③ Most of these dets are 0.

Which are non-zero?

For each det

We ~~get~~ have ^{NOW ZERO} ONE entry in each row.

To get a non-zero det we also ^{EXACTLY} need 1 entry in each col (otherwise we have a col of 0's)

Since we need

How many ways can we do this?

(12)

1st Row : The entry can go in any of n cols.

2nd Row : $n-1$ cols

|

n th row : 1 col

$$\text{Total \# Ways} = n(n-1) \cdots 2 \cdot 1 = n!$$

NOTE

These $n!$ ways are the $n!$ permutations of the numbers $1, 2, \dots, n$.

$n=3$ $3! = 6$ terms.

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

$$\det(A) \stackrel{(*)}{=} a_{11} a_{22} a_{33} \begin{vmatrix} 1 & & \\ & 1 & \\ & & 1 \end{vmatrix} + a_{12} a_{23} a_{31} \begin{vmatrix} & 1 & \\ & & 1 \\ 1 & & \end{vmatrix} \quad (13)$$

$$+ a_{13} a_{21} a_{32} \begin{vmatrix} & & 1 \\ & 1 & \\ 1 & & \end{vmatrix} + a_{11} a_{23} a_{32} \begin{vmatrix} & & \\ & 1 & \\ 1 & & \end{vmatrix}$$

$$+ a_{12} a_{21} a_{33} \begin{vmatrix} & 1 & \\ & & 1 \\ 1 & & \end{vmatrix} + a_{13} a_{22} a_{31} \begin{vmatrix} & & 1 \\ & 1 & \\ 1 & & \end{vmatrix}$$

To write down an explicit formula in general we need:

DEF A Permutation of $(1, 2, \dots, n)$ is a rearrangement $p = (p_1, p_2, \dots, p_n)$ of these #'s. There are $n!$ perms of $1 \dots n$.

EG

$$\begin{pmatrix} 1 & 2 & 3 \\ 2 & 3 & 1 \\ 3 & 1 & 2 \end{pmatrix} \quad \begin{pmatrix} 1 & 3 & 2 \\ 2 & 1 & 3 \\ 3 & 2 & 1 \end{pmatrix} \quad \text{in same order as } (*)$$

Let $P_p =$ Permutation Matrix with ~~each~~ ^{kth} row having single 1 in col $p(k)$.

CLAIM Let $S(p) = \#$ Row exchanges req'd to $(1, 2, \dots, n) \rightarrow (p(1), p(2), \dots, p(n))$

FORMULA FOR $\det(A)$

(14)

$$\det(A) = \sum_p A_{1p_1} A_{2p_2} A_{3p_3} \dots A_{np_n} \det(P_p)$$

$$= \sum_p \sigma(p) A_{1p_1} A_{2p_2} \dots A_{np_n}$$

- Meyer uses this formula as defn.

Ex $n=3$

$(1 \ 3 \ 2) \rightarrow (1 \ 2 \ 3) \quad \sigma = 1 \quad \sigma = +1$
 $(3 \ 1 \ 2) \rightarrow (1 \ 3 \ 2) \rightarrow (1 \ 2 \ 3) \quad \sigma = 2 \quad \sigma = +1$
 $(3 \ 2 \ 1) \rightarrow (1 \ 2 \ 3) \quad \sigma = 1 \quad \sigma = -1$

$$A = \begin{vmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{vmatrix} = 0 \quad \underline{\underline{as}}$$

p	$\sigma(p)$	$A_{1p_1} A_{2p_2} A_{3p_3}$
(1 2 3)	+	1 . 5 . 9 = 45
(1 3 2)	-	1 . 6 . 8 = 48
(2 1 3)	-	2 . 4 . 9 = 72
(2 3 1)	+	2 . 6 . 7 = 84
(3 1 2)	+	

2nd Row pick 3rd col

DETERMINANTS OF BLOCK MATRICES

THM 1
Let A, D be square, B, C matrices

$$\det \begin{pmatrix} A & B \\ 0 & D \end{pmatrix} = \det(A) \det(D)$$

PF IDEA
EX [cont.]

$$\det \left(\begin{array}{cc|c} 1 & 2 & 5 \\ 3 & 4 & 6 \\ \hline 0 & 0 & 7 \end{array} \right) \xrightarrow{R_2 = R_2 - 3R_1} \det \left(\begin{array}{cc|c} 1 & 2 & 5 \\ 0 & -2 & * \\ \hline 0 & 0 & 7 \end{array} \right)$$

$$= (1 \cdot -2) \cdot 7 = -14$$

$$= \det(A) \det \begin{pmatrix} 1 & 2 \\ 3 & 4 \end{pmatrix} \det(D)$$

PF IDEA

~~Can do~~ In general do row ops to make A upper triangular. This does not change D at all.

Then do row ops to make D upper triangular. The A -block is not changed by this.

So we get an upper triangular matrix with

$$\det \begin{pmatrix} \alpha_{11} & & * \\ & \ddots & \\ 0 & & \alpha_{nn} & \beta_{11} & \dots & \beta_{1m} \\ & & & \beta_{21} & \dots & \beta_{2m} \\ & & & & \ddots & \\ & & & & & \beta_{mm} \end{pmatrix} = (\alpha_{11} - \alpha_{nn}) (\beta_{11} - \beta_{mm}) = \det(A) \det(D)$$

THM 2 If A, D are square matrices TZ

(3)

① If $A^{-1} \exists$

$$\det \begin{pmatrix} A & B \\ C & D \end{pmatrix} = \det(A) \det(D - CA^{-1}B)$$

$A_{n \times n} \quad D_{m \times m}$

$C_{m \times n} \quad B_{n \times m}$

$CA^{-1}B$ is
($m \times n$)($n \times n$)($n \times m$)
 $= m \times m$

② If $D^{-1} \exists$

$$\det \begin{pmatrix} A & B \\ C & D \end{pmatrix} = \det(D) \det(A - BD^{-1}C)$$

PF

① TRICK

$$\begin{pmatrix} A & B \\ C & D \end{pmatrix} = \begin{pmatrix} I & 0 \\ CA^{-1} & I \end{pmatrix} \begin{pmatrix} A & B \\ 0 & D - CA^{-1}B \end{pmatrix}$$

[(2,2) Block is $CA^{-1}B + D - CA^{-1}B = D$]

Then

$$\det \begin{pmatrix} A & B \\ C & D \end{pmatrix} \stackrel{\text{PROD}}{\stackrel{\text{RULE}}{=}} \det \begin{pmatrix} I & 0 \\ CA^{-1} & I \end{pmatrix} \det \begin{pmatrix} A & B \\ 0 & D - CA^{-1}B \end{pmatrix}$$

$$\begin{aligned} &\text{THM 1} \\ &= \\ &+ \det I = \\ &\det I^T \end{aligned}$$

$$1 \cdot \det(A) \det(D - CA^{-1}B)$$

RANK-ONE UPDATES

Let $\vec{c}, \vec{d}$ be $n \times 1$ column vectors.

Then $B = \vec{c} \vec{d}^T$ is $n \times n$ $\left(\begin{pmatrix} | & \dots & | \end{pmatrix} \begin{pmatrix} \text{---} \end{pmatrix} \right)$ $B_{ij} = c_i d_j$

$$\begin{aligned} \text{Range}(B) &= \left\{ \vec{c} \underbrace{\vec{d}^T \vec{x}}_{1 \times 1} \mid \vec{x} \in \mathbb{R}^n \right\} & \vec{x} \text{ is } n \times 1 \\ &= \left\{ (\vec{d}^T \vec{x}) \vec{c} \mid \vec{x} \in \mathbb{R}^n \right\} \end{aligned}$$

$$= \text{Span}(\vec{c}) \quad \text{provided } \vec{d} \neq \vec{0}.$$

So $\boxed{\text{Rank}(\vec{c} \vec{d}^T) = 1}$ if $\vec{c}, \vec{d}$ are non-zero

NOTICE $\text{Trace}(B) = \sum_{i=1}^n c_i d_i = \underbrace{\vec{d}^T \vec{c}}_{1 \times 1}$

THM

① $\det(I + \vec{c} \vec{d}^T) = 1 + \vec{d}^T \vec{c} = 1 + \text{Trace}(\vec{c} \vec{d}^T)$

② If A is $n \times n$ invertible then

$$\boxed{\det(A + \vec{c} \vec{d}^T) = \det(A) (1 + \vec{d}^T A^{-1} \vec{c})}$$

PF

① Notice $I + d^T c$ is 1×1 matrix.

So we ~~have~~ ~~must~~ ^{have} to prove

$$\det \underset{n \times n}{(I + c d^T)} = \det \underset{1 \times 1}{(I + d^T c)}$$

One way to prove 2 matrices have same det is to show they are similar. But for that they need to have same size.

TRICK Build a bigger matrix.

CLAIM

$$B = \begin{pmatrix} I + c d^T & c \\ 0 & 1 \end{pmatrix} \text{ is similar to } C = \begin{pmatrix} I & c \\ 0 & 1 + d^T c \end{pmatrix}$$

PROOF

~~First check that~~

To do this we'll need to multiply d^T by c^* .

So consider

$$P = \begin{pmatrix} I & 0 \\ d^T & 1 \end{pmatrix}$$

UB ✓

$$P^{-1} = \begin{pmatrix} I & 0 \\ -d^T & 1 \end{pmatrix} \quad \left(\begin{array}{l} \text{could} \\ \text{use} \\ \text{GJE} \end{array} \right)$$

~~check~~

$$UB \checkmark \quad P B P^{-1} = C$$

$$(2) \quad A + cd^T = A \left(I + \underbrace{A^{-1}c}_{n \times 1} d^T \right)$$

(5)

$$\text{So } \det(A + cd^T) \stackrel{\text{PR}}{=} \det(A) \det\left(I + \underbrace{A^{-1}c}_{n \times 1} d^T\right)$$

$$\stackrel{(1)}{=} \det(A) (1 + d^T A^{-1}c)$$

CRAMER'S RULE

Let A be $n \times n$, invertible, $\vec{x} = \begin{pmatrix} x_1 \\ \vdots \\ x_n \end{pmatrix}$,

The soln of $A\vec{x} = \vec{b}$ is given by

$$x_i = \frac{\det(A_i)}{\det(A)} \quad i = 1 \dots n$$

where A_i is identical to A except i -th col has been replaced by $\vec{b}$:

$$A_i = [A_{+1} \mid A_{+2} \dots \mid A_{+i-1} \mid \vec{b} \mid A_{+i+1} \dots A_{+n}]$$

SOLN $\vec{x}$ IS RATIO OF 2 POLYS, ~~WHICH DEPEND~~ IN ENTRIES OF $A, \vec{b}$.

~~EXAMPLE~~ Get A_i from A by making rank 1 update (change 1 col) of A .

PROOF $A_i = A + \underbrace{(b - A_{*i})}_{\text{RANK 1 UPDATE TO } A} e_i^T$ as $A = \sum_{i=1}^n \underbrace{A_{*i}}_{\text{COL } i} e_i^T$

So

$$\det(A_i) = \det(A) \left[1 + e_i^T A^{-1} (b - A_{*i}) \right]$$

$$= \det(A) \left[1 + e_i^T (b - A_{*i}) \right]$$

$A^{-1}A = I$
i-th col is

$$= \det(A) [1 + \alpha_i - 1] = \alpha_i \det(A)$$

□

⑥

When is Cramer's Rule Useful?

- When only need 1 component of $\vec{x}$.

- When $A, \vec{b}$ depend on a parameter t and we want to understand how $\vec{x}$ depends on t .

ON IT
EX $\ln \mathbb{R}^2$ $\vec{x}(t)$. Cramer's Rule gives it to us!

START HERE

COFACTORS

We know $\det(A)$ depends linearly on 1st row.

SINCE

$$\text{So } [a_{11} \ a_{12} \ \dots \ a_{1n}] = \sum_{i=1}^n a_{1i} \vec{e}_i^T$$

$$\det A = a_{11} \det \left(\begin{array}{c} \vec{e}_1^T \\ A_{2*} \\ | \\ A_{n*} \end{array} \right) + a_{12} \det \left(\begin{array}{c} \vec{e}_2^T \\ A_{2*} \\ | \\ A_{n*} \end{array} \right) + \dots + a_{1n} \det \left(\begin{array}{c} \vec{e}_n^T \\ A_{2*} \\ | \\ A_{n*} \end{array} \right)$$

Let $M_{ij} = (n-1) \times (n-1)$ MINOR obtained by deleting row i ,

Now

$$\begin{vmatrix} \vec{e}_1^T \\ A_{2*} \\ | \\ A_{n*} \end{vmatrix} = \begin{vmatrix} 1 & 0 \\ * & \\ | & \\ * & \end{vmatrix} M_{11}$$

(9)

Block
= DET

1. let (M_{11})

AND

$$\begin{vmatrix} \vec{e}_2^T \\ A_{2*} \\ | \\ A_{n*} \end{vmatrix} = \begin{vmatrix} 0 & 1 & 0 & \dots & 0 \\ * & & & & \\ (M_{12})_{*1} & | & (M_{12})_{*(2-n)} \\ * & & \end{vmatrix}$$

$$\begin{matrix} \text{SWAP} \\ = \\ 2 \text{ rows} \end{matrix} - \begin{vmatrix} 1 & 0 \\ * & \\ | & \\ * & \end{vmatrix} M_{12} = - \det(M_{12})$$

Defn (i,j) - COFACTOR of A is

$$\hat{A}_{ij} = (-1)^{i+j} \det(M_{ij})$$

FORMULATE

(10)

$$\det(A) \stackrel{\text{Row 1}}{=} a_{11} \dot{A}_{11} + a_{12} \dot{A}_{12} + \dots + a_{1n} \dot{A}_{1n}$$

$$\stackrel{\text{Row 2}}{=} a_{21} \dot{A}_{21} + a_{22} \dot{A}_{22} + \dots + a_{2n} \dot{A}_{2n}$$

$$\stackrel{\text{Col j}}{=} a_{1j} \dot{A}_{1j} + \dots + a_{nj} \dot{A}_{nj}$$

EX Cofactor expansion ~~is~~ ^{quick} when have lots of zeros in a row or col

$$|A| = \begin{vmatrix} 1 & 2 & 3 & 4 \\ 0 & 0 & 5 & 0 \\ 7 & 8 & 9 & 10 \\ 0 & 11 & 12 & 0 \end{vmatrix} \quad \begin{matrix} \text{Row 2} \\ = -5 \end{matrix} \begin{vmatrix} 1 & 2 & 4 \\ 7 & 8 & 10 \\ 0 & 11 & 0 \end{vmatrix}$$

$$= (-5)(-11) \begin{vmatrix} 1 & 4 \\ 7 & 0 \end{vmatrix}$$

$$= 55(10 - 28) = 55(-18)$$

However when are no zero entries in $A_{n \times n}$, ~~this~~ ^{this} ~~method~~ ^{method} is very slow. ~~when n is larger than~~ ^{requires over $n!$ mults}

EX For 10×10 matrix need over 5 million mults to calculate $\det(A)$ using cofactors.

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For 100×100 need over 10^{150} mults. ~~16 GHz machine~~ ^{16 GHz machine}