

Linear Algebra 2

Lecture #15 Determinants

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- The definition of determinants involves permutations.
 - So, we begin by briefly reviewing permutations.
 - For a more detailed exposition of permutations, see section 3 of Lecture Notes 5.

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- Any permutation in S_n has a disjoint cycle decomposition.
 - For instance, we have the following permutation in S_9 :

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- When n is clear from context, cycles of length one may be omitted.
- The identity permutation in S_n is denoted by 1 , i.e. $1 = (1)(2) \dots (n)$.
- A *transposition* in S_n is a permutation of the form (ij) , for some distinct $i, j \in \{1, \dots, n\}$.

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- The set of all even permutations in S_n is denoted by A_n ; this is a subgroup of S_n , and it is called the *alternating group* of degree n .
- The sign of any transposition is -1 , i.e. transpositions are odd.

Proposition 3.2 from Lecture Notes 5

Let $n \geq 2$ be an integer, and let π be a permutation in S_n . Then $\text{sgn}(\pi^{-1}) = \text{sgn}(\pi)$.

Proposition 3.7 from Lecture Notes 5

Let $n \geq 2$ be an integer, and let $\sigma, \tau \in S_n$. Then $\text{sgn}(\sigma \circ \tau) = \text{sgn}(\sigma)\text{sgn}(\tau)$.

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- Since transpositions have sign -1 , Proposition 3.7 from Lecture Notes 5 implies that

$$\text{sgn}(\sigma \circ \tau) = -\text{sgn}(\sigma)$$

for any permutation σ and transposition τ in S_n .

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Definition

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$$\begin{aligned}\det(A) &:= \sum_{\sigma \in S_n} \operatorname{sgn}(\sigma) \prod_{i=1}^n a_{i,\sigma(i)} \\ &= \sum_{\sigma \in S_n} \operatorname{sgn}(\sigma) a_{1,\sigma(1)} a_{2,\sigma(2)} \cdots a_{n,\sigma(n)}.\end{aligned}$$

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- Notation:

$$\begin{vmatrix} a_{1,1} & a_{1,2} & \cdots & a_{1,n} \\ a_{2,1} & a_{2,2} & \cdots & a_{2,n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{n,1} & a_{n,2} & \cdots & a_{n,n} \end{vmatrix} := \det \left(\begin{bmatrix} a_{1,1} & a_{1,2} & \cdots & a_{1,n} \\ a_{2,1} & a_{2,2} & \cdots & a_{2,n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{n,1} & a_{n,2} & \cdots & a_{n,n} \end{bmatrix} \right)$$

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- Only square matrices have determinants.
- The determinant of a matrix in $\mathbb{F}^{n \times n}$ is always a scalar in \mathbb{F} .
- Determinants have various interesting properties. For example:

Theorem 5.1

Let $A \in \mathbb{F}^{n \times n}$. Then A is invertible iff $\det(A) \neq 0$.

Proof. Later!

Proposition 2.1

We have the following formulas for the determinants of 1×1 , 2×2 , and 3×3 matrices (with entries in the field \mathbb{F}):

$$\textcircled{a} \quad \begin{vmatrix} a_{1,1} \end{vmatrix} = a_{1,1};$$

$$\textcircled{b} \quad \begin{vmatrix} a_{1,1} & a_{1,2} \\ a_{2,1} & a_{2,2} \end{vmatrix} = a_{1,1}a_{2,2} - a_{1,2}a_{2,1};$$

$$\textcircled{c} \quad \begin{vmatrix} a_{1,1} & a_{1,2} & a_{1,3} \\ a_{2,1} & a_{2,2} & a_{2,3} \\ a_{3,1} & a_{3,2} & a_{3,3} \end{vmatrix} = \begin{cases} a_{1,1}a_{2,2}a_{3,3} + a_{1,2}a_{2,3}a_{3,1} + a_{1,3}a_{2,1}a_{3,2} \\ -a_{1,3}a_{2,2}a_{3,1} - a_{1,1}a_{2,3}a_{3,2} - a_{1,2}a_{2,1}a_{3,3}. \end{cases}$$

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Proof. We prove (b). The proof of (c) is similar, but a bit messier, and it can be found in the Lecture Notes. (The proof of (a) is easy.)

Proof of (b). WTS $\begin{vmatrix} a_{1,1} & a_{1,2} \\ a_{2,1} & a_{2,2} \end{vmatrix} = a_{1,1}a_{2,2} - a_{1,2}a_{2,1}.$

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S_2 has two elements:

- $\sigma_1 = \begin{pmatrix} 1 & 2 \\ 1 & 2 \end{pmatrix} = (1)(2)$, with $\text{sgn}(\sigma_1) = 1$;
- $\sigma_2 = \begin{pmatrix} 1 & 2 \\ 2 & 1 \end{pmatrix} = (12)$, with $\text{sgn}(\sigma_2) = -1$.

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So, we have that

$$\begin{aligned} \begin{vmatrix} a_{1,1} & a_{1,2} \\ a_{2,1} & a_{2,2} \end{vmatrix} &= \text{sgn}(\sigma_1)a_{1,\sigma_1(1)}a_{2,\sigma_1(2)} + \text{sgn}(\sigma_2)a_{1,\sigma_2(1)}a_{2,\sigma_2(2)} \\ &= a_{1,1}a_{2,2} - a_{1,2}a_{2,1}. \end{aligned}$$

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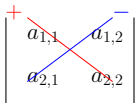
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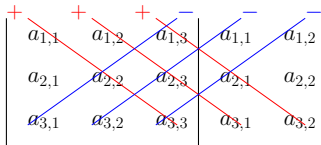
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$$\begin{vmatrix} a_{1,1} & a_{1,2} \\ a_{2,1} & a_{2,2} \end{vmatrix}$$


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- For example, we can compute the determinant of the matrix

$$A = \begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix}$$

in $\mathbb{R}^{2 \times 2}$ by forming the diagram

$$\begin{vmatrix} \overset{+}{1} & \overset{-}{2} \\ 3 & 4 \end{vmatrix}$$

and the computing

$$\det(A) = \begin{vmatrix} 1 & 2 \\ 3 & 4 \end{vmatrix} = 1 \cdot 4 - 2 \cdot 3 = -2.$$

- Similarly, we can compute the determinant of the matrix

$$B = \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{bmatrix}$$

in $\mathbb{R}^{3 \times 3}$ by forming the diagram

$$\begin{array}{cccccc} + & & + & & + & & - & & - & & - \\ \left| \begin{array}{ccc|ccc} 1 & 2 & 3 & 1 & 2 & 3 \\ 4 & 5 & 6 & 4 & 5 & 6 \\ 7 & 8 & 9 & 7 & 8 & 9 \end{array} \right. \end{array}$$

and then computing

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

$$\begin{vmatrix} + & \\ a_{1,1} & a_{1,2} \\ a_{2,1} & a_{2,2} \\ - & \end{vmatrix}$$

$$\begin{vmatrix} + & + & + & - & - & - \\ a_{1,1} & a_{1,2} & a_{1,3} & a_{1,1} & a_{1,2} & \\ a_{2,1} & a_{2,2} & a_{2,3} & a_{2,1} & a_{2,2} & \\ a_{3,1} & a_{3,2} & a_{3,3} & a_{3,1} & a_{3,2} & \\ - & - & - & - & - & \end{vmatrix}$$

- **Warning:** Do not try this with matrices of larger size!

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For all $A \in \mathbb{F}^{n \times n}$, we have that $\det(A) = \det(A^T)$.

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Proof. We set $A = [a_{i,j}]_{n \times n}$ and $A^T = [a_{i,j}^T]_{n \times n}$. So, for all $i, j \in \{1, \dots, n\}$, we have $a_{i,j} = a_{j,i}^T$.

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$$\begin{aligned} \det(A^T) &= \sum_{\sigma \in S_n} \operatorname{sgn}(\sigma) \prod_{i=1}^n a_{i, \sigma(i)}^T \\ &= \sum_{\sigma \in S_n} \operatorname{sgn}(\sigma) \prod_{i=1}^n a_{\sigma(i), i} \\ &= \sum_{\sigma \in S_n} \operatorname{sgn}(\sigma) \prod_{j=1}^n a_{j, \sigma^{-1}(j)} \\ &\stackrel{\text{Prop. 3.2 (Lec. 5)}}{=} \sum_{\sigma \in S_n} \operatorname{sgn}(\sigma^{-1}) \prod_{j=1}^n a_{j, \sigma^{-1}(j)} \\ &= \sum_{\pi \in S_n} \operatorname{sgn}(\pi) \prod_{j=1}^n a_{j, \pi(j)} \\ &= \det(A) \end{aligned}$$

Q.E.D.

- Some matrices whose determinants are zero

Proposition 2.3

Let $A = [a_{i,j}]_{n \times n}$ be a matrix in $\mathbb{F}^{n \times n}$. If A has a zero row or a zero column, then $\det(A) = 0$.

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Let $A = [a_{i,j}]_{n \times n}$ be a matrix in $\mathbb{F}^{n \times n}$. If A has two identical rows or two identical columns, then $\det(A) = 0$.

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$$\det(A) = \sum_{\sigma \in S_n} \operatorname{sgn}(\sigma) a_{1,\sigma(1)} \cdots a_{n,\sigma(n)} = 0,$$

which is what we needed to show. Q.E.D.

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Proof. In view of Theorem 2.2, it suffices to consider the case when A has two identical rows. So, suppose that for some distinct $p, q \in \{1, \dots, n\}$, the p -th and q -th row of A are the same. (In particular, $n \geq 2$.) Now, let A_n be the alternating group of degree n , i.e. the group of all even permutations in S_n , and let O_n be the set of all odd permutations in S_n .

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Next, consider the transposition $\tau = (pq)$. By Proposition 3.7 from Lecture Notes 5, for all $\sigma \in S_n$, we have that $\text{sgn}(\sigma \circ \tau) = -\text{sgn}(\sigma)$; it then readily follows that $O_n = \{\sigma \circ \tau \mid \sigma \in A_n\}$, and obviously, for all distinct $\sigma_1, \sigma_2 \in A_n$, we have that $\sigma_1 \circ \tau \neq \sigma_2 \circ \tau$.

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Proof (continued). Reminder: $\tau = (pq)$.

Claim. $\forall \sigma \in S_n : \prod_{i=1}^n a_{i,\sigma(i)} = \prod_{i=1}^n a_{i,\sigma \circ \tau(i)}$.

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where in both cases, $(*)$ follows from the fact that the p -th and q -th row of A are the same. So, $a_{p,\sigma(p)} a_{q,\sigma(q)} = a_{p,\sigma \circ \tau(p)} a_{q,\sigma \circ \tau(q)}$.

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On the other hand, $\forall i \in \{1, \dots, n\} \setminus \{p, q\} : a_{i,\sigma(i)} = a_{i,\sigma \circ \tau(i)}$.

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Claim. $\forall \sigma \in S_n : \prod_{i=1}^n a_{i,\sigma(i)} = \prod_{i=1}^n a_{i,\sigma \circ \tau(i)}$.

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where in both cases, (*) follows from the fact that the p -th and q -th row of A are the same. So, $a_{p,\sigma(p)} a_{q,\sigma(q)} = a_{p,\sigma \circ \tau(p)} a_{q,\sigma \circ \tau(q)}$.

On the other hand, $\forall i \in \{1, \dots, n\} \setminus \{p, q\} : a_{i,\sigma(i)} = a_{i,\sigma \circ \tau(i)}$.

It follows that $\prod_{i=1}^n a_{i,\sigma(i)} = \prod_{i=1}^n a_{i,\sigma \circ \tau(i)}$. This proves the Claim.

We now compute:

$$\begin{aligned}\det(A) &= \sum_{\sigma \in \mathcal{S}_n} \operatorname{sgn}(\sigma) a_{1,\sigma(1)} \cdots a_{n,\sigma(n)} \\ &= \sum_{\sigma \in A_n} \underbrace{\operatorname{sgn}(\sigma)}_{=1} a_{1,\sigma(1)} \cdots a_{n,\sigma(n)} + \\ &\quad + \sum_{\pi \in O_n} \underbrace{\operatorname{sgn}(\pi)}_{=-1} a_{1,\pi(1)} \cdots a_{n,\pi(n)} \\ &= \sum_{\sigma \in A_n} a_{1,\sigma(1)} \cdots a_{n,\sigma(n)} - \sum_{\pi \in O_n} a_{1,\pi(1)} \cdots a_{n,\pi(n)} \\ &= \sum_{\sigma \in A_n} a_{1,\sigma(1)} \cdots a_{n,\sigma(n)} - \sum_{\sigma \in A_n} a_{1,\sigma \circ \tau(1)} \cdots a_{n,\sigma \circ \tau(n)} \\ \stackrel{\text{Claim}}{=} &\sum_{\sigma \in A_n} a_{1,\sigma(1)} \cdots a_{n,\sigma(n)} - \sum_{\sigma \in A_n} a_{1,\sigma(1)} \cdots a_{n,\sigma(n)} \\ &= 0\end{aligned}$$

Q.E.D.

- Some matrices whose determinants are zero

Proposition 2.3

Let $A = [a_{i,j}]_{n \times n}$ be a matrix in $\mathbb{F}^{n \times n}$. If A has a zero row or a zero column, then $\det(A) = 0$.

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- In general, for matrices $A, B \in \mathbb{F}^{n \times n}$ and a scalar $\alpha \in \mathbb{F}$:

$$\det(A + B) \not\asymp \det(A) + \det(B) \quad \& \quad \det(\alpha A) \not\asymp \alpha \det(A).$$

- We do, however, have the following proposition (next slide).

Proposition 3.1

Let $\mathbf{a}_1, \dots, \mathbf{a}_{p-1}, \mathbf{a}_{p+1}, \dots, \mathbf{a}_n \in \mathbb{F}^n$. Then:

- (a) the function $f_{C_i} : \mathbb{F}^n \rightarrow \mathbb{F}$ given by

$$f_{C_i}(\mathbf{x}) = \det \left(\begin{bmatrix} \mathbf{a}_1 & \dots & \mathbf{a}_{p-1} & \mathbf{x} & \mathbf{a}_{p+1} & \dots & \mathbf{a}_n \end{bmatrix} \right)$$

for all $\mathbf{x} \in \mathbb{F}^n$ is linear;

- (b) the function $f_{R_i} : \mathbb{F}^n \rightarrow \mathbb{F}$ given by

$$f_{R_i}(\mathbf{x}) = \det \left(\begin{bmatrix} \mathbf{a}_1^T \\ \vdots \\ \mathbf{a}_{p-1}^T \\ \mathbf{x}^T \\ \mathbf{a}_{p+1}^T \\ \vdots \\ \mathbf{a}_n^T \end{bmatrix} \right)$$

for all $\mathbf{x} \in \mathbb{F}^n$ is linear.

- Proof of Proposition 3.1: Lecture Notes.

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Example 3.2

- $$\begin{vmatrix} 1 & 2 & 1 \\ 2 & 3 & 4 \\ 0 & 1 & 5 \end{vmatrix} = \begin{vmatrix} 1 & 1 & 1 \\ 2 & 2 & 4 \\ 0 & -2 & 5 \end{vmatrix} + \begin{vmatrix} 1 & 1 & 1 \\ 2 & 1 & 4 \\ 0 & 3 & 5 \end{vmatrix}$$

- $$\begin{vmatrix} 3 & 2 & 4 \\ 6 & -1 & 0 \\ -3 & 0 & 5 \end{vmatrix} = 3 \begin{vmatrix} 1 & 2 & 4 \\ 2 & -1 & 0 \\ -1 & 0 & 5 \end{vmatrix}$$

- $$\begin{vmatrix} 1 & 2 & 3 \\ 2 & 2 & 3 \\ 7 & 3 & -2 \end{vmatrix} = \begin{vmatrix} 1 & 2 & 3 \\ 2 & 2 & 3 \\ 4 & 4 & -2 \end{vmatrix} + \begin{vmatrix} 1 & 2 & 3 \\ 2 & 2 & 3 \\ 3 & -1 & 0 \end{vmatrix}$$

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

- How do elementary row and column operations affect the value of the determinant?

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- How can these operations be used to compute the determinant of a square matrix?

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- We begin by describing the endpoint of the calculation: triangular matrices.

- Given a square matrix $A = [a_{i,j}]_{n \times n}$ in $\mathbb{F}^{n \times n}$, we say that
 - A is *upper triangular* if all entries of A below the main diagonal are zero, i.e. if for all $i, j \in \{1, \dots, n\}$ s.t. $i > j$, we have that $a_{i,j} = 0$;
 - A is *lower triangular* if all entries of A above the main diagonal are zero, i.e. if for all $i, j \in \{1, \dots, n\}$ s.t. $i < j$, we have that $a_{i,j} = 0$;
 - A is *triangular* if it is upper triangular or lower triangular.

$$\begin{bmatrix} * & * & * & \dots & * & * \\ 0 & * & * & \dots & * & * \\ 0 & 0 & * & \dots & * & * \\ \vdots & \vdots & \vdots & \ddots & \vdots & \vdots \\ 0 & 0 & 0 & \dots & * & * \\ 0 & 0 & 0 & \dots & 0 & * \end{bmatrix}$$

upper triangular matrix

$$\begin{bmatrix} * & 0 & 0 & \dots & 0 & 0 \\ * & * & 0 & \dots & 0 & 0 \\ * & * & * & \dots & 0 & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots & \vdots \\ * & * & * & \dots & * & 0 \\ * & * & * & \dots & * & * \end{bmatrix}$$

lower triangular matrix

$$\begin{bmatrix} * & * & * & \dots & * & * \\ 0 & * & * & \dots & * & * \\ 0 & 0 & * & \dots & * & * \\ \vdots & \vdots & \vdots & \ddots & \vdots & \vdots \\ 0 & 0 & 0 & \dots & * & * \\ 0 & 0 & 0 & \dots & 0 & * \end{bmatrix}$$

upper triangular matrix

$$\begin{bmatrix} * & 0 & 0 & \dots & 0 & 0 \\ * & * & 0 & \dots & 0 & 0 \\ * & * & * & \dots & 0 & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots & \vdots \\ * & * & * & \dots & * & 0 \\ * & * & * & \dots & * & * \end{bmatrix}$$

lower triangular matrix

$$\begin{bmatrix} * & * & * & \dots & * & * \\ 0 & * & * & \dots & * & * \\ 0 & 0 & * & \dots & * & * \\ \vdots & \vdots & \vdots & \ddots & \vdots & \vdots \\ 0 & 0 & 0 & \dots & * & * \\ 0 & 0 & 0 & \dots & 0 & * \end{bmatrix}$$

upper triangular matrix

$$\begin{bmatrix} * & 0 & 0 & \dots & 0 & 0 \\ * & * & 0 & \dots & 0 & 0 \\ * & * & * & \dots & 0 & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots & \vdots \\ * & * & * & \dots & * & 0 \\ * & * & * & \dots & * & * \end{bmatrix}$$

lower triangular matrix

- Any square matrix in row echelon form is in fact an upper triangular matrix.

$$\begin{bmatrix} * & * & * & \dots & * & * \\ 0 & * & * & \dots & * & * \\ 0 & 0 & * & \dots & * & * \\ \vdots & \vdots & \vdots & \ddots & \vdots & \vdots \\ 0 & 0 & 0 & \dots & * & * \\ 0 & 0 & 0 & \dots & 0 & * \end{bmatrix}$$

upper triangular matrix

$$\begin{bmatrix} * & 0 & 0 & \dots & 0 & 0 \\ * & * & 0 & \dots & 0 & 0 \\ * & * & * & \dots & 0 & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots & \vdots \\ * & * & * & \dots & * & 0 \\ * & * & * & \dots & * & * \end{bmatrix}$$

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upper triangular matrix

$$\begin{bmatrix} * & 0 & 0 & \dots & 0 & 0 \\ * & * & 0 & \dots & 0 & 0 \\ * & * & * & \dots & 0 & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots & \vdots \\ * & * & * & \dots & * & 0 \\ * & * & * & \dots & * & * \end{bmatrix}$$

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- Any square matrix in row echelon form is in fact an upper triangular matrix. (However, not all upper triangular matrices are in row echelon form.)
 - So, the row reduction algorithm performed on a square matrix will, in particular, yield an upper triangular matrix.

$$\begin{bmatrix} * & * & * & \dots & * & * \\ 0 & * & * & \dots & * & * \\ 0 & 0 & * & \dots & * & * \\ \vdots & \vdots & \vdots & \ddots & \vdots & \vdots \\ 0 & 0 & 0 & \dots & * & * \\ 0 & 0 & 0 & \dots & 0 & * \end{bmatrix}$$

upper triangular matrix

$$\begin{bmatrix} * & 0 & 0 & \dots & 0 & 0 \\ * & * & 0 & \dots & 0 & 0 \\ * & * & * & \dots & 0 & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots & \vdots \\ * & * & * & \dots & * & 0 \\ * & * & * & \dots & * & * \end{bmatrix}$$

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- Any square matrix in row echelon form is in fact an upper triangular matrix. (However, not all upper triangular matrices are in row echelon form.)
 - So, the row reduction algorithm performed on a square matrix will, in particular, yield an upper triangular matrix.
- It turns out that the determinant of any triangular matrix is particularly easy to compute, as we now show.

Proposition 4.1

Let $A = [a_{i,j}]_{n \times n}$ be a triangular matrix in $\mathbb{F}^{n \times n}$. Then

$$\det(A) = \prod_{i=1}^n a_{i,i} = a_{1,1} a_{2,2} \cdots a_{n,n},$$

that is, $\det(A)$ is equal to the product of entries on the main diagonal of A .

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- For example, we can compute the determinants of the following matrices in $\mathbb{R}^{3 \times 3}$:

$$\bullet \begin{vmatrix} 1 & 2 & 3 \\ 0 & 4 & 5 \\ 0 & 0 & 6 \end{vmatrix} = 1 \cdot 4 \cdot 6 = 24; \quad \bullet \begin{vmatrix} 1 & 0 & 0 \\ 2 & 3 & 0 \\ 4 & 5 & 6 \end{vmatrix} = 1 \cdot 3 \cdot 6 = 18.$$

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Proof.

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that is, $\det(A)$ is equal to the product of entries on the main diagonal of A .

Proof. Note that the transpose of a lower triangular matrix is an upper triangular matrix, and moreover, the main diagonal remains unchanged when we take the transpose of a square matrix. So, in view of Theorem 2.2, it suffices to prove the result for the case when A is upper triangular.

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Proof (continued). Note that $\forall \sigma \in S_n \setminus \{1\}, \exists i \in \{1, \dots, n\}$ s.t. $i > \sigma(i)$,

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$$\det(A) = \sum_{\sigma \in S_n} \operatorname{sgn}(\sigma) a_{1,\sigma(1)} a_{2,\sigma(2)} \cdots a_{n,\sigma(n)}$$

$$= \operatorname{sgn}(1) a_{1,1} a_{2,2} \cdots a_{n,n}$$

$$= a_{1,1} a_{2,2} \cdots a_{n,n}$$

Q.E.D.

Theorem 4.2

Let $A = [a_{i,j}]_{n \times n}$ be a matrix in $\mathbb{F}^{n \times n}$. Then all the following hold:

- Ⓐ if a matrix B is obtained by swapping two rows or swapping two columns of A , then

$$\det(B) = -\det(A);$$

- Ⓑ if a matrix B is obtained by multiplying some row or some column of A by a scalar $\alpha \in \mathbb{F} \setminus \{0\}$, then

$$\det(B) = \alpha \det(A) \quad \text{and} \quad \det(A) = \alpha^{-1} \det(B);$$

- Ⓒ if a matrix B is obtained from A by adding a scalar multiple of one row (resp. column) of A to another row (resp. column) of A , then

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

Proof. Later!

Example 4.3

Compute the determinant of the matrix below (with entries understood to be in \mathbb{R}).

$$A = \begin{bmatrix} 2 & 4 & 6 \\ 2 & 4 & 4 \\ 3 & 3 & 7 \end{bmatrix}$$

Solution.

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Solution. We perform elementary row operations on A (keeping track of the way that this changes the value of the determinant, as per Theorem 4.2) until we transform A into a matrix in row echelon form. Square matrices in row echelon form are upper triangular, and so by Proposition 4.1, we can obtain their determinant by multiplying the entries on the main diagonal.

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Solution (continued).

$$\left| \begin{array}{ccc} 2 & 4 & 6 \\ 2 & 4 & 4 \\ 3 & 3 & 7 \end{array} \right| \quad \underline{\underline{R_2 \rightarrow R_2 - R_1}} \quad \left| \begin{array}{ccc} 2 & 4 & 6 \\ 0 & 0 & -2 \\ 3 & 3 & 7 \end{array} \right|$$

$$\underline{\underline{R_2 \leftrightarrow R_3}} \quad - \left| \begin{array}{ccc} 2 & 4 & 6 \\ 3 & 3 & 7 \\ 0 & 0 & -2 \end{array} \right|$$

$$\underline{\underline{R_1 \rightarrow \frac{1}{2}R_1}} \quad -2 \left| \begin{array}{ccc} 1 & 2 & 3 \\ 3 & 3 & 7 \\ 0 & 0 & -2 \end{array} \right|$$

$$\underline{\underline{R_2 \rightarrow R_1 - 3R_1}} \quad -2 \left| \begin{array}{ccc} 1 & 2 & 3 \\ 0 & -3 & -2 \\ 0 & 0 & -2 \end{array} \right|$$

$$\underline{\underline{(*)}} \quad (-2)1(-3)(-2)$$

$$= -12$$

Example 4.4

Compute the determinant of the matrix below (with entries understood to be in \mathbb{Z}_3).

$$A = \begin{bmatrix} 1 & 2 & 1 & 1 & 2 \\ 1 & 1 & 0 & 2 & 1 \\ 2 & 0 & 1 & 1 & 2 \\ 2 & 2 & 0 & 0 & 1 \\ 1 & 0 & 2 & 1 & 2 \end{bmatrix}$$

Solution.

Example 4.4

Compute the determinant of the matrix below (with entries understood to be in \mathbb{Z}_3).

$$A = \begin{bmatrix} 1 & 2 & 1 & 1 & 2 \\ 1 & 1 & 0 & 2 & 1 \\ 2 & 0 & 1 & 1 & 2 \\ 2 & 2 & 0 & 0 & 1 \\ 1 & 0 & 2 & 1 & 2 \end{bmatrix}$$

Solution. Here, we just notice that the second column is the sum of the first and third. This allows us to turn the second column into a zero column via two elementary column operations, which implies that $\det(A) = 0$. The detailed computation is as follows (next slide):

Solution (continued).

$$\begin{vmatrix} 1 & 2 & 1 & 1 & 2 \\ 1 & 1 & 0 & 2 & 1 \\ 2 & 0 & 1 & 1 & 2 \\ 2 & 2 & 0 & 0 & 1 \\ 1 & 0 & 2 & 1 & 2 \end{vmatrix} \xrightarrow{C_2 \rightarrow \underline{\underline{C_2 - C_1}}} \begin{vmatrix} 1 & 1 & 1 & 1 & 2 \\ 1 & 0 & 0 & 2 & 1 \\ 2 & 1 & 1 & 1 & 2 \\ 2 & 0 & 0 & 0 & 1 \\ 1 & 2 & 2 & 1 & 2 \end{vmatrix}$$

$$\xrightarrow{C_2 \rightarrow \underline{\underline{C_2 - C_3}}} \begin{vmatrix} 1 & 0 & 1 & 1 & 2 \\ 1 & 0 & 0 & 2 & 1 \\ 2 & 0 & 1 & 1 & 2 \\ 2 & 0 & 0 & 0 & 1 \\ 1 & 0 & 2 & 1 & 2 \end{vmatrix}$$

$$\underline{\underline{(*)}} \quad 0,$$

where (*) follows from the fact that a matrix with a zero column has determinant zero (by Proposition 2.3).

Theorem 5.1

Let $A \in \mathbb{F}^{n \times n}$. Then A is invertible iff $\det(A) \neq 0$.

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Moreover, $\text{RREF}(A)$ is an upper triangular matrix, and so its determinant is zero iff at least one entry on its main diagonal is zero.

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Moreover, $\text{RREF}(A)$ is an upper triangular matrix, and so its determinant is zero iff at least one entry on its main diagonal is zero. We now have the following sequence of equivalences (next slide):

Theorem 5.1

Let $A \in \mathbb{F}^{n \times n}$. Then A is invertible iff $\det(A) \neq 0$.

Proof (continued).

$$\det(A) = 0 \iff \det(\text{RREF}(A)) = 0$$

\iff at least one entry on the main diagonal of $\text{RREF}(A)$ is 0

$\iff \text{RREF}(A) \neq I_n$

$\iff A$ is not invertible

Q.E.D.

Theorem 4.2

Let $A = [a_{i,j}]_{n \times n}$ be a matrix in $\mathbb{F}^{n \times n}$. Then all the following hold:

- a) if a matrix B is obtained by swapping two rows or swapping two columns of A , then

$$\det(B) = -\det(A);$$

- b) if a matrix B is obtained by multiplying some row or some column of A by a scalar $\alpha \in \mathbb{F} \setminus \{0\}$, then

$$\det(B) = \alpha \det(A) \quad \text{and} \quad \det(A) = \alpha^{-1} \det(B);$$

- c) if a matrix B is obtained from A by adding a scalar multiple of one row (resp. column) of A to another row (resp. column) of A , then

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- Ⓒ if a matrix B is obtained from A by adding a scalar multiple of one row (resp. column) of A to another row (resp. column) of A , then

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

Proof. In view of Theorem 2.2, it suffices to prove the result for row operations only.

Proof of (a).

Proof of (a). Fix distinct indices $p, q \in \{1, \dots, n\}$, and suppose that B is obtained by swapping rows p and q of A (" $R_p \leftrightarrow R_q$ ").

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- $\forall j \in \{1, \dots, n\}$: $b_{p,j} = a_{q,j}$ and $b_{q,j} = a_{p,j}$;
- $\forall i \in \{1, \dots, n\} \setminus \{p, q\}$, $j \in \{1, \dots, n\}$: $b_{i,j} = a_{i,j}$.

Next, consider the transposition $\tau = (pq)$ in S_n .

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Claim. $\forall \sigma \in S_n: \prod_{i=1}^n b_{i,\sigma(i)} = \prod_{i=1}^n a_{i,\sigma \circ \tau(i)}$.

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Proof of the Claim. First, we note that

- $b_{p,\sigma(p)} = a_{q,\sigma(p)} = a_{q,\sigma \circ \tau(q)}$;
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So, $b_{p,\sigma(p)} b_{q,\sigma(q)} = a_{p,\sigma \circ \tau(p)} a_{q,\sigma \circ \tau(q)}$.

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On the other hand, $\forall i \in \{1, \dots, n\} \setminus \{p, q\}: b_{i,\sigma(i)} = a_{i,\sigma \circ \tau(i)}$.

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It follows that $\prod_{i=1}^n b_{i,\sigma(i)} = \prod_{i=1}^n a_{i,\sigma \circ \tau(i)}$. This proves the Claim.

Proof of (a) (continued). **Claim.** $\forall \sigma \in S_n: \prod_{i=1}^n b_{i,\sigma(i)} = \prod_{i=1}^n a_{i,\sigma \circ \tau(i)}$.

Proof of (a) (continued). **Claim.** $\forall \sigma \in S_n: \prod_{i=1}^n b_{i,\sigma(i)} = \prod_{i=1}^n a_{i,\sigma \circ \tau(i)}$.

We now compute:

$$\det(B) = \sum_{\sigma \in S_n} \operatorname{sgn}(\sigma) \prod_{i=1}^n b_{i,\sigma(i)}$$

$$\stackrel{\text{Claim}}{=} \sum_{\sigma \in S_n} \operatorname{sgn}(\sigma) \prod_{i=1}^n a_{i,\sigma \circ \tau(i)}$$

$$\stackrel{\text{Prop. 3.7 (Lec. 5)}}{=} \sum_{\sigma \in S_n} \left(-\operatorname{sgn}(\sigma \circ \tau) \right) \prod_{i=1}^n a_{i,\sigma \circ \tau(i)}$$

$$= - \sum_{\sigma \in S_n} \operatorname{sgn}(\sigma \circ \tau) \prod_{i=1}^n a_{i,\sigma \circ \tau(i)}$$

$$= - \sum_{\pi \in S_n} \operatorname{sgn}(\pi) \prod_{i=1}^n a_{i,\pi(i)}$$

$$= -\det(A)$$

Q.E.D.

Proof of (b).

Proof of (b). Fix an index $p \in \{1, \dots, n\}$ and a scalar $\alpha \in \mathbb{F} \setminus \{0\}$, and suppose that B is obtained by multiplying the p -th row of A by α (" $R_p \rightarrow \alpha R_p$ "). Set $B = [b_{i,j}]_{n \times n}$, so that

- $\forall j \in \{1, \dots, n\}: b_{p,j} = \alpha a_{p,j}$;
- $\forall i \in \{1, \dots, n\} \setminus \{p\}, j \in \{1, \dots, n\}: b_{i,j} = a_{i,j}$.

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- $\forall j \in \{1, \dots, n\}$: $b_{p,j} = \alpha a_{p,j}$;
- $\forall i \in \{1, \dots, n\} \setminus \{p\}, j \in \{1, \dots, n\}$: $b_{i,j} = a_{i,j}$.

We now compute:

$$\begin{aligned} & \det(B) \\ &= \sum_{\sigma \in S_n} \operatorname{sgn}(\sigma) b_{1,\sigma(1)} \cdots b_{n,\sigma(n)} \\ &= \sum_{\sigma \in S_n} \operatorname{sgn}(\sigma) a_{1,\sigma(1)} \cdots a_{p-1,\sigma(p-1)} \left(\alpha a_{p,\sigma(p)} \right) a_{p+1,\sigma(p+1)} \cdots a_{n,\sigma(n)} \\ &= \alpha \sum_{\sigma \in S_n} \operatorname{sgn}(\sigma) a_{1,\sigma(1)} \cdots a_{n,\sigma(n)} \\ &= \alpha \det(A). \end{aligned}$$

Proof of (b). Fix an index $p \in \{1, \dots, n\}$ and a scalar $\alpha \in \mathbb{F} \setminus \{0\}$, and suppose that B is obtained by multiplying the p -th row of A by α (" $R_p \rightarrow \alpha R_p$ "). Set $B = [b_{i,j}]_{n \times n}$, so that

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We now compute:

$$\begin{aligned} & \det(B) \\ &= \sum_{\sigma \in S_n} \operatorname{sgn}(\sigma) b_{1,\sigma(1)} \cdots b_{n,\sigma(n)} \\ &= \sum_{\sigma \in S_n} \operatorname{sgn}(\sigma) a_{1,\sigma(1)} \cdots a_{p-1,\sigma(p-1)} \left(\alpha a_{p,\sigma(p)} \right) a_{p+1,\sigma(p+1)} \cdots a_{n,\sigma(n)} \\ &= \alpha \sum_{\sigma \in S_n} \operatorname{sgn}(\sigma) a_{1,\sigma(1)} \cdots a_{n,\sigma(n)} \\ &= \alpha \det(A). \end{aligned}$$

Since $\alpha \neq 0$, we deduce that $\det(A) = \alpha^{-1} \det(B)$. Q.E.D.

Proof of (c).

Proof of (c). Fix distinct indices $p, q \in \{1, \dots, n\}$ and a scalar $\alpha \in \mathbb{F}$, and suppose that B is obtained by adding α times row p to row q (" $R_q \rightarrow R_q + \alpha R_p$ "). Set $B = [b_{i,j}]_{n \times n}$, so that

- $\forall j \in \{1, \dots, n\}: b_{q,j} = a_{q,j} + \alpha a_{p,j};$
- $\forall i \in \{1, \dots, n\} \setminus \{q\}, j \in \{1, \dots, n\}: b_{i,j} = a_{i,j}.$

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- $\forall i \in \{1, \dots, n\} \setminus \{q\}, j \in \{1, \dots, n\}: b_{i,j} = a_{i,j}.$

We then compute (next slide):

Proof of (c) (continued).

$$\begin{aligned}
 \det(B) &= \begin{vmatrix} a_{1,1} & \cdots & a_{1,n} \\ \vdots & \ddots & \vdots \\ a_{q-1,1} & \cdots & a_{q-1,n} \\ a_{q,1} + \alpha a_{p,1} & \cdots & a_{q,n} + \alpha a_{p,n} \\ a_{q+1,1} & \cdots & a_{q+1,n} \\ \vdots & \ddots & \vdots \\ a_{n,1} & \cdots & a_{n,n} \end{vmatrix} \\
 &\stackrel{(*)}{=} \underbrace{\begin{vmatrix} a_{1,1} & \cdots & a_{1,n} \\ \vdots & \ddots & \vdots \\ a_{q-1,1} & \cdots & a_{q-1,n} \\ a_{q,1} & \cdots & a_{q,n} \\ a_{q+1,1} & \cdots & a_{q+1,n} \\ \vdots & \ddots & \vdots \\ a_{n,1} & \cdots & a_{n,n} \end{vmatrix}}_{=\det(A)} + \alpha \underbrace{\begin{vmatrix} a_{1,1} & \cdots & a_{1,n} \\ \vdots & \ddots & \vdots \\ a_{q-1,1} & \cdots & a_{q-1,n} \\ a_{p,1} & \cdots & a_{p,n} \\ a_{q+1,1} & \cdots & a_{q+1,n} \\ \vdots & \ddots & \vdots \\ a_{n,1} & \cdots & a_{n,n} \end{vmatrix}}_{\stackrel{(**)}{=} 0} = \det(A),
 \end{aligned}$$

where (*) follows from the fact that the determinant is linear in the q -th row (by Proposition 3.1), and (**) follows from the fact that a matrix with two identical rows (in this case, the p -th and q -th row) has determinant zero (by Proposition 2.4). Q.E.D.