

## MATH 320 NOTES 2

So, far we know that if  $A \in M_{n,n}(F)$ , the following are equivalent:

- (1)  $A$  is invertible.
- (2)  $\text{rank}(A) = n$ .
- (3)  $Ax = \mathbf{0}$  has only the trivial solution.
- (4)  $Ax = \mathbf{b}$  has a unique solution for every  $\mathbf{b}$ .

Next we will define **the determinant** of a matrix,  $\det(A) \in F$ , and show that the above hold iff  $\det(A) \neq 0$ . So, computing the determinant will be one more way of deciding if  $A$  is invertible.

### Section 4.1 Determinants of order 2

**Definition 1.** Let  $A = \begin{pmatrix} a & b \\ c & d \end{pmatrix}$ . The determinant of  $A$  is  $\det(A) = ad - bc$ .

Some remarks:

- (1)  $\det(I_2) = 1$ , the determinant of the zero matrix is 0.
- (2) If  $A$  has a zero row or a zero column,  $\det(A) = 0$ .
- (3) If the row of  $A$  are multiples of each other, then  $\det(A) = 0$ . That's because if  $a = kc, b = kd$ , we have  $ad - bc = kcd - kdc = 0$ .

It turns out that the converse of the last item is also true:

**Theorem 2.** Let  $A = \begin{pmatrix} a & b \\ c & d \end{pmatrix}$ . Then  $A$  is invertible iff  $\det(A) \neq 0$ .

*Proof.* The easy direction: If  $A$  is not invertible, then  $\text{rank}(A) < 2$ , so the rows are linearly dependent, so they are multiples of each other, and so by the above note,  $\det(A) = 0$ .

Now for the harder direction: If  $A$  is invertible, then  $\text{rank}(A) = 2$ , and so  $A$  cannot have a zero row. So,  $a \neq 0$  or  $b \neq 0$  (or both). Suppose  $a \neq 0$  (the other case is similar). Then by the type 3 elementary row operation,  $R_2 - \frac{c}{a}R_1$ , we obtain the matrix

$$B = \begin{pmatrix} a & b \\ 0 & d - \frac{cb}{a} \end{pmatrix}$$

Since elementary row operations preserve the rank, we have that  $\text{rank}(B) = \text{rank}(A) = 2$ , and so  $B$  is invertible. Then  $B$  cannot have a row of zeros. It follows that  $d - \frac{cb}{a} \neq 0$ , and so  $da \neq cb$ . Then  $\det(A) = ad - cb \neq 0$ . □

**Lemma 3.** Suppose  $A = \begin{pmatrix} a & b \\ c & d \end{pmatrix}$  is invertible. Then  $A^{-1} = \frac{1}{\det(A)} \begin{pmatrix} d & -b \\ -c & a \end{pmatrix}$

*Proof.* Calculate  $\begin{pmatrix} a & b \\ c & d \end{pmatrix} \frac{1}{\det(A)} \begin{pmatrix} d & -b \\ -c & a \end{pmatrix} = \frac{1}{\det(A)} \begin{pmatrix} a & b \\ c & d \end{pmatrix} \begin{pmatrix} d & -b \\ -c & a \end{pmatrix} = \frac{1}{\det(A)} \begin{pmatrix} ad - bc & 0 \\ 0 & ad - bc \end{pmatrix} = I_2$

□

As a function  $\det : M_{2,2}(F) \rightarrow F$  is *not* a linear transformation, but it is something close.

**Lemma 4.** *The function  $\det : M_{2,2}(F) \rightarrow F$  is a linear function of each row, when the other one is fixed:*

- $\det \begin{pmatrix} a_1 + a_2 & b_1 + b_2 \\ c & d \end{pmatrix} = \det \begin{pmatrix} a_1 & b_1 \\ c & d \end{pmatrix} + \det \begin{pmatrix} a_2 & b_2 \\ c & d \end{pmatrix}.$
- $\det \begin{pmatrix} ka & kb \\ c & d \end{pmatrix} = k \det \begin{pmatrix} a & b \\ c & d \end{pmatrix}.$

*Similarly, if we fix the first row.*

## Section 4.2 Determinants of order $n$ .

First let us introduce some notation. Let  $A \in M_{n \times n}(F)$ . We will denote the  $(i, j)$ -th entry by  $a_{ij}$ . Also, given  $1 \leq i, j \leq n$ , let  $\bar{A}_{ij} \in M_{(n-1) \times (n-1)}(F)$  be the submatrix obtained by removing the  $i$ -th row and the  $j$ -th column of  $A$ .

**Definition 5.** *Let  $A \in M_{n \times n}(F)$ . If  $n = 1$ ,  $\det(A) = A = a_{11}$ . If  $n > 1$ , then*

$$\det(A) = \sum_{k=1}^n (-1)^{k+1} a_{1k} \cdot \det(\bar{A}_{1k}).$$

Note that this definition is by induction on  $n$ . I.e. we assume we know the definition of determinant of dimension  $(n-1) \times (n-1)$ , and use it to define the determinant in the case of dimension  $n \times n$ . Also, the above formula is computing the determinant of  $A$  along *the first row*. Later we will see that we can compute it along any row or column.

**Exercise:** Verify that for  $n = 2$ , the above formula gives the same definition as in the last section.

The next lemma is the generalization of Lemma 4 for  $n$  by  $n$  matrices.

**Lemma 6.** *The function  $\det : M_{n \times n}(F) \rightarrow F$  is a linear function of each row, when the other ones are fixed. More precisely,*

$$\det \begin{pmatrix} \mathbf{a}_1 \\ \vdots \\ \mathbf{a}_{r-1} \\ \mathbf{u} + d\mathbf{v} \\ \mathbf{a}_{r+1} \\ \vdots \\ \mathbf{a}_n \end{pmatrix} = \det \begin{pmatrix} \mathbf{a}_1 \\ \vdots \\ \mathbf{a}_{r-1} \\ \mathbf{u} \\ \mathbf{a}_{r+1} \\ \vdots \\ \mathbf{a}_n \end{pmatrix} + d \det \begin{pmatrix} \mathbf{a}_1 \\ \vdots \\ \mathbf{a}_{r-1} \\ \mathbf{v} \\ \mathbf{a}_{r+1} \\ \vdots \\ \mathbf{a}_n \end{pmatrix}.$$

*Proof.* The proof is by induction on  $n$ . If  $n = 1$ , it is clear, so suppose  $n > 1$ .

$$\text{Let } A = \begin{pmatrix} \mathbf{a}_1 \\ \vdots \\ \mathbf{a}_{r-1} \\ \mathbf{u} + d\mathbf{v} \\ \mathbf{a}_{r+1} \\ \vdots \\ \mathbf{a}_n \end{pmatrix}; B = \begin{pmatrix} \mathbf{a}_1 \\ \vdots \\ \mathbf{a}_{r-1} \\ \mathbf{u} \\ \mathbf{a}_{r+1} \\ \vdots \\ \mathbf{a}_n \end{pmatrix}; C = \begin{pmatrix} \mathbf{a}_1 \\ \vdots \\ \mathbf{a}_{r-1} \\ \mathbf{v} \\ \mathbf{a}_{r+1} \\ \vdots \\ \mathbf{a}_n \end{pmatrix}$$

We want to show that  $\det(A) = \det(B) + d \det(C)$ . There are two cases.

**Case 1.**  $r = 1$ . Then, by our definition,  $\det(A) =$

$$\sum_{k=1}^n (-1)^{k+1} a_{1k} \cdot \det(\overline{A}_{1k}) = \sum_{k=1}^n (-1)^{k+1} (b_{1k} + dc_{1k}) \cdot \det(\overline{A}_{1k}) =$$

$$\sum_{k=1}^n (-1)^{k+1} b_{1k} \cdot \det(\overline{A}_{1k}) + d \sum_{k=1}^n (-1)^{k+1} c_{1k} \cdot \det(\overline{A}_{1k}) = \det(B) + d \det(C)$$

Note that here for every  $k$ ,  $\overline{A}_{1k} = \overline{C}_{1k} = \overline{B}_{1k}$ , because the only difference in the matrices  $A, B$ , and  $C$  is the first row.

**Case 2.**  $r > 1$ . Then  $\det(A) = \sum_{k=1}^n (-1)^{k+1} a_{1k} \cdot \det(\overline{A}_{1k})$  and by the inductive hypothesis, for each  $k$ ,

$$\det(\overline{A}_{1k}) = \det(\overline{B}_{1k}) + d \det(\overline{C}_{1k}).$$

This is because, the submatrices have dimension  $(n-1) \times (n-1)$ , and the  $(r-1)$ -th row of  $\overline{A}_{1k}$  equals the  $(r-1)$ -th row of  $\overline{B}_{1k}$  plus  $d$  times the  $(r-1)$ -th row of  $\overline{C}_{1k}$ . Plugging in, we have,

$$\begin{aligned} \det(A) &= \\ &= \sum_{k=1}^n (-1)^{k+1} a_{1k} \cdot (\det(\overline{B}_{1k}) + d \det(\overline{C}_{1k})) = \\ &= \sum_{k=1}^n (-1)^{k+1} a_{1k} \cdot \det(\overline{B}_{1k}) + d \sum_{k=1}^n (-1)^{k+1} a_{1k} \cdot \det(\overline{C}_{1k}) = \\ &= \det(B) + d \det(C). \end{aligned} \quad \square$$

**Corollary 7.** *If  $A$  has a row of zeros, then  $\det(A) = 0$ .*

*Proof.* Say the  $r$ -th row of  $A$  has only zeros, i.e. this row is  $\mathbf{0} = 0 \cdot \mathbf{0}$ . Then by the above lemma applied to row  $r$ , we have that  $\det(A) = 0 \cdot \det(A) = 0$ .  $\square$

Our next goal is to show that we can compute the determinant by expanding along any row. First we show it in the simplest case – when the row in question is of the form  $e_k$ , for some  $k$ , i.e. the vector with 1 in the  $k$ -th coordinate and 0s everywhere else.

**Lemma 8.** *Let  $A \in M_{n \times n}(F)$  and suppose that the  $r$ -th row of  $A$  is  $e_k$ . Here  $1 \leq k, r \leq n$  and  $1 < n$ . Then  $\det(A) = (-1)^{r+k} \det(\overline{A}_{rk})$ .*

*Proof.* By induction on  $n$ . For  $n = 2$ , it is an exercise to verify it.

Suppose  $n > 2$ , and we have the result for smaller dimensions. Again we divide it into two cases.

**Case 1.**  $k = 1$ . Then  $a_{1k} = 1$  and for all  $j \neq k$ ,  $a_{1j} = 0$ . So by the formula for the determinant, we have  $\det(A) = (-1)^{1+k} \det(\overline{A}_{1k}) = (-1)^{r+k} \det(\overline{A}_{rk})$ .

**Case 2.**  $k > 1$ . Then by the inductive hypothesis for each submatrix  $\overline{A}_{1j}$ ,

- if  $j = k$ , the  $r - 1$ -th row is  $\mathbf{0}$  (because we have removed the  $k$ -th column on  $A$ ). Then  $\det(\overline{A}_{1k}) = 0$  by the above corollary.
- if  $j \neq k$ , the  $r - 1$ -th row is  $e_k$  (with one less dimension). Then, by induction,
  - (1)  $\det(\overline{A}_{1j}) = (-1)^{r-1+k-1} \det(C_{rj})$ , if  $j < k$
  - (2)  $\det(\overline{A}_{1j}) = (-1)^{r-1+k} \det(C_{rj})$ , if  $j > k$
 where  $C_{rj}$  is the submatrix of  $\overline{A}_{1j}$  by removing the  $r$ -th row and  $j$ -th column of  $\overline{A}_{1j}$ .

When we plug this information in the formula for the determinant, after some computation, we get the desired result. For details, see pg 214 in the textbook.  $\square$

Now we can finally prove a very useful fact about determinants: the we can compute them by expanding along *any* row of  $A$ .

**Theorem 9.** *Let  $A \in M_{n \times n}(F)$ , and let  $1 \leq i \leq n$ . We can compute  $\det(A)$  by expanding along row  $i$  as follows:  $\det(A) = \sum_{j=1}^n (-1)^{i+j} a_{ik} \cdot \det(\overline{A}_{ij})$ .*

*Proof.* Denote the  $i$ -th row of  $A$  by  $a_i = \langle a_{i1}, a_{i2}, \dots, a_{in} \rangle = a_{i1}e_1 + \dots + a_{in}e_n$ . For each  $j \leq n$ , let  $B_j \in M_{n \times n}(F)$  be the matrix obtained by replacing  $a_i$  with  $e_j$ , i.e.  $A$  and  $B_j$  differ only in row  $i$ . (For example the  $i$ th row of  $B_1$  is  $\langle 1, 0, \dots, 0 \rangle$  and every other row is like in  $A$ .)

By Lemma 8, we have that for each  $j$ ,  $\det(B_j) = (-1)^{i+j} \det(\overline{(B_j)}_{ij})$ . Since  $\overline{(B_j)}_{ij}$  is obtained from  $B_j$  by removing the  $i$ -th row and the  $j$ -column. Since the only difference between  $A$  and each  $B_j$  is in the  $i$ -th row, it follows that  $\overline{(B_j)}_{ij} = \overline{A}_{ij}$ . Plugging in, we get

$$\det(B_j) = (-1)^{i+j} \det(\overline{A}_{ij}).$$

Then, by linearity (Lemma 6), we have that

$$\det(A) = \sum_{j=1}^n a_{ij} \det(B_j) = \sum_{j=1}^n (-1)^{i+j} a_{ij} \det(\overline{A}_{ij}).$$

$\square$

Using the above theorem, next we will show what effect doing elementary row operations have on the determinant of a matrix.

**Lemma 10.** *(Elementary row operations and the determinant) Suppose  $A \in M_{n \times n}(F)$  and  $B$  is obtained from  $A$  by doing one elementary row operation.*

- (1) (Type 1) If  $B$  is obtained from  $A$  by interchanging two rows, then  $\det(B) = -\det(A)$ .

- (2) (Type 2) If  $B$  is obtained from  $A$  by multiplying one row by  $k$ , then  $\det(B) = k \det(A)$ .
- (3) (Type 3) If  $B$  is obtained from  $A$  by adding a multiple of one row to another, then  $\det(B) = \det(A)$ .

*Proof. Part 1.* By induction on  $n$ . If  $n = 2$ , it is a straightforward calculation. Suppose that we interchange rows  $r$  and  $k$ . Let  $i < n$ ,  $i \neq r, i \neq k$ . Expanding along row  $i$ , we get,  $\det(B) = \sum_{j=1}^n (-1)^{i+j} b_{ij} \det(\overline{B}_{ij})$ .

Now, for each  $j$ ,  $\overline{B}_{ij}$ , is obtained from  $\overline{A}_{ij}$  by interchanging rows  $r$  and  $k$ , and so by induction,  $\det(\overline{B}_{ij}) = -\det(\overline{A}_{ij})$ . Also, since the  $i$ -th row of  $A$  and  $B$  are the same, we have that  $a_{ij} = b_{ij}$  for all  $j \leq n$ . So,

$$\det(B) = \sum_{j=1}^n (-1)^{i+j} b_{ij} \det(\overline{B}_{ij}) = \sum_{j=1}^n (-1)^{i+j} a_{ij} (-\det(\overline{A}_{ij})) = -\sum_{j=1}^n (-1)^{i+j} a_{ij} \det(\overline{A}_{ij}) = -\det(A).$$

**Part 2.** Suppose that  $B$  is obtained by multiplying row  $i$  by  $k$ . Expanding along row  $i$ , we have that

$$\det(B) = \sum_{j=1}^n (-1)^{i+j} b_{ij} \det(\overline{B}_{ij}) =$$

$$\sum_{j=1}^n (-1)^{i+j} k a_{ij} \det(\overline{A}_{ij}) = k \sum_{j=1}^n (-1)^{i+j} a_{ij} \det(\overline{A}_{ij}) = k \det(A).$$

Here  $\overline{A}_{ij} = \overline{B}_{ij}$ , because we only changed row  $i$ .

**Part 3.** Again, this is by induction on  $n$ . Suppose  $B$  is obtained from  $A$  by adding a multiple of row  $r$  to row  $k$ . If  $n = 2$ , this can be verified directly. Otherwise, let  $i \leq n, i \neq r, i \neq k$ . Then for all  $j \leq n$ ,  $\overline{B}_{ij}$  is obtained from  $\overline{A}_{ij}$  by adding the same multiple of row  $r$  to row  $k$ . So, by induction,  $\det(\overline{B}_{ij}) = \det(\overline{A}_{ij})$ . Expanding along row  $i$ , we have that

$$\det(B) = \sum_{j=1}^n (-1)^{i+j} b_{ij} \det(\overline{B}_{ij}) = \sum_{j=1}^n (-1)^{i+j} a_{ij} \det(\overline{A}_{ij}) = \det(A).$$

□

The following is an immediate corollary:

**Corollary 11.** If  $A, B \in M_{n \times n}(F)$  are such that  $B$  is obtained from  $A$  by doing elementary row operations, then  $\det(B) = 0$  iff  $\det(A) = 0$ .

**Theorem 12.** Let  $A \in M_{n \times n}$ . Then  $\det(A) = 0$  iff  $\text{rank}(A) < n$  iff  $A$  is not invertible.

*Proof.* We already know that  $\text{rank}(A) < n$  iff  $A$  is not invertible from previous sections. So, we just have to show this is equivalent to  $\det(A) = 0$ .

For one direction, suppose  $\text{rank}(A) < n$ . Then its rows must be linearly dependent, so there is some row, say row  $i$ , which can be written as a linear combination of the other rows. Then by doing type 3 elementary row operations, adding multiples of other rows to row  $i$ , we obtain a matrix  $B$  from  $A$ , such that the  $i$ -th row of  $B$  is all zeros. Then  $\det(B) = 0$ . But since doing type 3 elementary row operations don't change the determinant, we also have  $\det(A) = 0$ .

For the other direction, suppose that  $\text{rank}(A) = n$ . Then by doing elementary row operations, we can obtain  $I_n$  from  $A$ . Since  $\det(I_n) = 1 \neq 0$ , then  $\det(A) \neq 0$ . □

### Section 4.3 A couple of more properties of the determinant.

We start with two lemmas that follow from the effect of doing elementary row operations on the determinant.

**Lemma 13.** *Suppose that  $E$  is an elementary row matrix.*

- (1) (Type 1) *If  $E$  is obtained by interchanging two rows of  $I_n$ , then  $\det(E) = -1$ ;*
- (2) (Type 2) *If  $E$  is obtained from  $I_n$  by multiplying a row by  $k$ , then  $\det(E) = k$ ;*
- (3) (Type 3) *If  $E$  is obtained from  $I_n$  by adding a multiple of one row to another, then  $\det(E) = 1$ ;*

*Proof.* The proof is immediate using Lemma 9 and that  $\det(I_n) = 1$ . □

**Lemma 14.** *Suppose that  $A = EB$ , where  $E$  is an elementary (row) matrix, then  $\det(A) = \det(E) \cdot \det(B)$*

*Proof.* (1) (Type 1) If  $E$  is obtained by interchanging two rows of  $I_n$ , then  $\det(E) = -1$  and  $A$  is obtained from  $B$  by interchanging the same two rows. So

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

- (2) (Type 2) If  $E$  is obtained from  $I_n$  by multiplying a row by  $k$ ,  $\det(E) = k$  and  $A$  is obtained from  $B$  by multiplying the same row by  $k$ . So

$$\det(A) = k \det(B) = \det(E) \cdot \det(B);$$

- (3) (Type 3) If  $E$  is obtained from  $I_n$  by adding a multiple of one row to another, then  $\det(E) = 1$  and  $A$  is obtained from  $B$  by same operation. So

$$\det(A) = \det(B) = \det(E) \cdot \det(B);$$

□

And now, for the main theorem about matrix multiplication and the determinant:

**Theorem 15.** *Suppose that  $A, B \in M_{n \times n}(F)$ . Then*

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

Note that this also means that  $\det(AB) = \det(BA)$ , although of course in general  $AB \neq BA$ .

*Proof. Case 1*  $\det(A) = 0$ . Then  $\text{rank}(AB) \leq \text{rank}(A) < n$ , and so  $\det(AB) = 0$ . The.  $\det(AB) = 0 = \det(A) \cdot \det(B)$ .

*Case 2*  $\det(A) \neq 0$ . Then  $A$  is invertible. And so it is the products of elementary matrices. (We can assume these are row elementary). Write  $A = E_1 \dots E_k$  where each  $E_i$  is elementary. Then

$$\begin{aligned} \det(AB) &= \det(E_1 \cdot \dots \cdot E_k \cdot B) = \det(E_1) \det((E_2 \cdot \dots \cdot E_k \cdot B) = \dots \\ \det(E_1) \det(E_2) \cdot \dots \cdot \det(E_k) \cdot \det(B) &= \det(E_1 \cdot \dots \cdot E_k) \det(B) = \det(A) \det(B). \end{aligned}$$

□

**Corollary 16.** *If  $A$  is invertible,  $\det(A^{-1}) = \frac{1}{\det(A)}$ .*

*Proof.* Exercise. □

Finally, we note that the lemmas about elementary row operations and the determinant also hold for column operations. I.e. we have:

**Fact 17.** *Suppose that  $B$  is obtained from  $A$  by doing one elementary column operation. Say  $B = AE$ , where  $E$  is an elementary column matrix. Then, if  $E$  is of:*

- (1) *Type 1, interchanging two rows:  $\det(E) = -1$ ,  $\det(B) = -1 \det(A)$ ;*
- (2) *Type 2, multiplying a row by  $k$ :  $\det(E) = k$ ,  $\det(B) = k \det(A)$ ;*
- (3) *Type 3:  $\det(E) = 1$ ,  $\det(B) = \det(A)$ .*

*In particular, if  $E$  is an elementary matrix (row or column), then*

$$\det(E) = \det(E^t).$$

We leave the proof as an exercise.

**Lemma 18.**  $\det(A^t) = \det(A)$ .

*Proof.* If  $A$  is not invertible, then  $\det(A) = 0$ , and  $n > \text{rank}(A) = \text{rank}(A^t)$ , so  $A^t$  is not invertible and  $\det(A^t) = 0$ .

If  $A$  is invertible, then  $A = E_1 \cdot \dots \cdot E_k$ , where each  $E_i$  is elementary. So

$$A^t = (E_1 \cdot \dots \cdot E_k)^t = E_k^t \cdot \dots \cdot E_1^t,$$

and for each  $i \leq k$ ,  $\det(E_i^t) = \det(E_i)$ . Then,

$$\det(A^t) = \det(E_k^t \cdot \dots \cdot E_1^t) = \det(E_k^t) \cdot \dots \cdot \det(E_1^t) = \det(E_k) \cdot \dots \cdot \det(E_1) = \det(A).$$

□