

so $\det(A) = a_{11} a_{22} \dots a_{nn} \quad \square$

(38)

Example
 $\det \begin{bmatrix} 1 & 4 & 1 \\ 0 & 2 & -7 \\ 0 & 0 & 3 \end{bmatrix} = 6$

Cauchy determinant of a diagonal matrix is the product of the diagonal elements.

notation for row operations

$$r_i \leftrightarrow r_j$$

swap

rows

$$c_i \leftrightarrow c_j$$

cols.

$$k r_i \rightarrow r_i$$

$$k c_i \rightarrow c_i$$

multiply by $k \neq 0$.

$$k r_i + r_j \rightarrow r_j$$

$$k c_i + c_j \rightarrow c_j$$

add a multiple.

Practical method to compute $\det(A)$

do row operations on A to make it upper triangular.

Example

$$\begin{bmatrix} 4 & 3 & 2 \\ 3 & -2 & 5 \\ 2 & 4 & 6 \end{bmatrix} \quad \frac{1}{2} r_3 \rightarrow r_3 \quad \begin{bmatrix} 4 & 3 & 2 \\ 3 & -2 & 5 \\ 1 & 2 & 3 \end{bmatrix}$$

swap 1,3 $\begin{bmatrix} 1 & 2 & 3 \\ 3 & -2 & 5 \\ 4 & 3 & 2 \end{bmatrix}$ $\frac{1}{2} r_3 \rightarrow r_3$

$$\begin{bmatrix} 1 & 2 & 3 \\ 3 & -2 & 5 \\ 2 & 4 & 6 \end{bmatrix} \quad \begin{bmatrix} 1 & 2 & 3 \\ 0 & -8 & -4 \\ 0 & -5 & -10 \end{bmatrix}$$

$r_2 - 3r_1 \rightarrow r_2$
 $r_3 - 4r_1 \rightarrow r_3$

$$\begin{array}{l}
 -4r_2 \rightarrow r_2 \\
 -5r_3 \rightarrow r_3
 \end{array}
 \quad
 -40 \begin{bmatrix} 1 & 2 & 3 \\ 0 & 2 & 1 \\ 0 & 1 & 2 \end{bmatrix}
 \begin{array}{l}
 \text{swap } r_1, 3 \\
 r_2 \leftrightarrow r_3
 \end{array}
 40 \begin{bmatrix} 1 & 2 & 3 \\ 0 & 1 & 2 \\ 0 & 2 & 1 \end{bmatrix}$$

$$r_3 - 2r_2 \rightarrow r_3 \quad 40 \begin{bmatrix} 1 & 2 & 3 \\ 0 & 1 & 2 \\ 0 & 0 & -3 \end{bmatrix} = \quad \text{---} \quad -120.$$

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

Proof maybe later... $\square$.

Corollary if A is nonsingular then $\det(A) \neq 0$.

Proof A non-singular $\Rightarrow \exists A^{-1}$ s.t. $AA^{-1} = I$

$$\det(A) \det(A^{-1}) = \det(AA^{-1}) = \det(I) = 1.$$

$$\Rightarrow \det(A) \neq 0$$

$$\Rightarrow \det(A^{-1}) = \frac{1}{\det(A)}. \quad \square.$$

§3.2 Cofactor expansion and applications

Alternate method for computing determinants. (cofactor expansion).

Defn A $n \times n$ matrix

let M_{ij} be the $(n-1) \times (n-1)$ matrix obtained by deleting the i -th row and j -th column of A . This is called the

minor of a_{ij} . The cofactor A_{ij} of a_{ij} is $A_{ij} = (-1)^{i+j} \det(M_{ij})$.

Example
$$\begin{bmatrix} 3 & -1 & 2 \\ 4 & 5 & 6 \\ 7 & 1 & 2 \end{bmatrix}$$

$M_{11} = \begin{bmatrix} 5 & 6 \\ 1 & 2 \end{bmatrix} \quad A_{11} = 12$

(40)

$M_{22} = \begin{bmatrix} 3 & 2 \\ 7 & 2 \end{bmatrix} \quad A_{22} = -40$

signs
$$\begin{bmatrix} + & - & + \\ - & + & - \\ + & - & + \end{bmatrix}$$

Thm A $n \times n$ matrix

row expansion: $\det(A) = a_{11}A_{11} + a_{12}A_{12} + \dots + a_{1n}A_{1n}$

col expansion: $\det(A) = a_{1j}A_{1j} + a_{2j}A_{2j} + \dots + a_{nj}A_{nj}$ §

Proof no proof !!

Example find determinant of
$$\begin{bmatrix} 1 & 2 & -3 & 4 \\ -4 & 2 & 1 & 3 \\ 3 & 0 & 0 & -3 \\ 2 & 0 & -2 & 3 \end{bmatrix}$$

expand along 2nd col or 3rd row.

Example upper triangular:
$$\begin{bmatrix} 1 & 1 & 1 & 1 \\ 0 & 2 & 2 & 2 \\ 0 & 0 & 3 & 3 \\ 0 & 0 & 0 & 4 \end{bmatrix} \quad \det = 1 \cdot 2 \cdot 3 \cdot 4$$

Application to inverses

recall $a_{11}A_{11} + a_{12}A_{12} + \dots + a_{1n}A_{1n} = \det(A)$

consider: $a_{11}A_{k1} + a_{12}A_{k2} + \dots + a_{1n}A_{kn} = 0 \quad \text{if } i \neq k$

claim

Proof construct a matrix B from A by replacing k -th row of A by i -th row. Then B has two rows the same, so $\det(B) = 0$. (41)

Now expand B out along k -th row, get: $a_{i1}A_{k1} + a_{i2}A_{k2} + \dots + a_{in}A_{kn} = \det(B) = 0$. $\square$

Defn A $n \times n$ matrix. The adjoint matrix $\text{adj } A$ is the matrix

s.t. $[\text{adj } A]_{ij} = \text{cofactor } A_{ji} \text{ of } a_{ji}$.

i.e. the adjoint is the transpose of the matrix of cofactors.

Thm $A(\text{adj } A) = \det(A)I_n = (\text{adj } A)A$.

Proof $A(\text{adj } A) = \begin{bmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{n1} & a_{n2} & \dots & a_{nn} \end{bmatrix} \begin{bmatrix} A_{11} & A_{21} & \dots & A_{n1} \\ \vdots & \vdots & \ddots & \vdots \\ A_{1n} & A_{2n} & \dots & A_{nn} \end{bmatrix}$

row i . col j = $a_{i1}A_{j1} + a_{i2}A_{j2} + \dots + a_{in}A_{jn} = 0 \text{ if } i \neq j$
 $\det(A) \text{ if } i=j$.

= $\begin{bmatrix} \det(A) & 0 & \dots & 0 \\ 0 & \det(A) & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \dots & \det(A) \end{bmatrix} = \det(A)I$

Corollary $A^{-1} = \frac{1}{\det(A)} (\text{adj } A)$

Thm A is non-singular $\Leftrightarrow \det(A) \neq 0$. $\square$

Corollary A $n \times n$ matrix. $A\underline{x} = \underline{0}$ has a non-trivial solⁿ

(42)

iff $\det(A) = 0$. $\square$

The following are equivalent:

1. A is non-singular
2. $\underline{x} = \underline{0}$ is the only solution to $A\underline{x} = \underline{0}$
3. A is row equivalent to I_n
4. $A\underline{x} = \underline{b}$ has a unique solution for each $\underline{b}$
5. $\det(A) \neq 0$.

Cramer's rule

linear system $A\underline{x} = \underline{b}$

$$\left[\begin{array}{cccc|c} a_{11} & a_{12} & \dots & a_{1n} & b_1 \\ \vdots & \vdots & & \vdots & \vdots \\ a_{n1} & \dots & \dots & a_{nn} & b_n \end{array} \right]$$

if $\det(A) \neq 0$ then $\underline{x} = A^{-1}\underline{b} = \left[\begin{array}{cccc} \frac{A_{11}}{\det(A)} & \frac{A_{21}}{\det(A)} & \dots & \frac{A_{n1}}{\det(A)} \\ \vdots & \vdots & & \vdots \\ \frac{A_{1i}}{\det(A)} & \dots & \dots & \frac{A_{ni}}{\det(A)} \end{array} \right] \left[\begin{array}{c} b_1 \\ b_2 \\ \vdots \\ b_n \end{array} \right]$

i.e. $x_i = \frac{A_{1i}}{\det(A)} b_1 + \frac{A_{2i}}{\det(A)} b_2 + \dots + \frac{A_{ni}}{\det(A)} b_n$

let $A_i = \left[\begin{array}{cccc|cccc} a_{11} & a_{12} & \dots & a_{1i-1} & b_i & a_{1i+1} & \dots & a_{1n} \\ \vdots & \vdots & & \vdots & \vdots & \vdots & & \vdots \\ a_{ni} & a_{n2} & & a_{ni-1} & b_n & a_{ni+1} & \dots & a_{nn} \end{array} \right]$
 replace i -th
 column with $\underline{b}$

then $\det(A_i) = A_{i1}b_1 + A_{i2}b_2 + \dots + A_{in}b_n$

(expand along i th col).

so

$$x_i = \frac{\det(A_i)}{\det(A)}$$

Point: solns to $Ax = b$ depend on A .

§3.3 Computational view

solve $Ax = b$ where A is 25×25 matrix.

sol¹

$$x = A^{-1}b$$

↑ find A^{-1} by cofactors requires $n!$ operations.

$$25! \approx 10^{25}$$

sol²

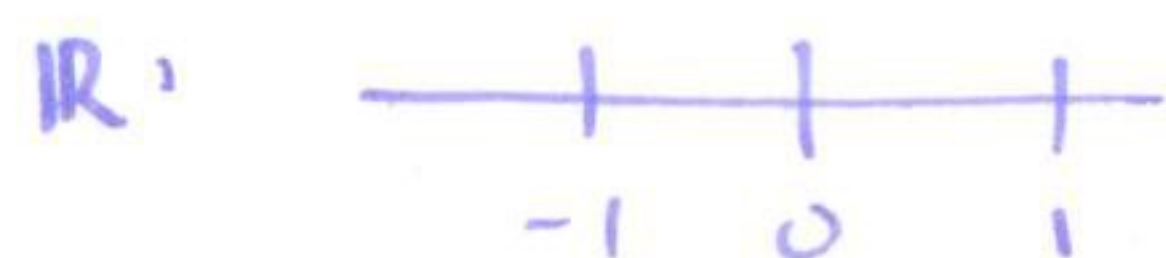
$$x = A^{-1}b$$

Gaussian reduction takes ~~25~~ (25) operations.

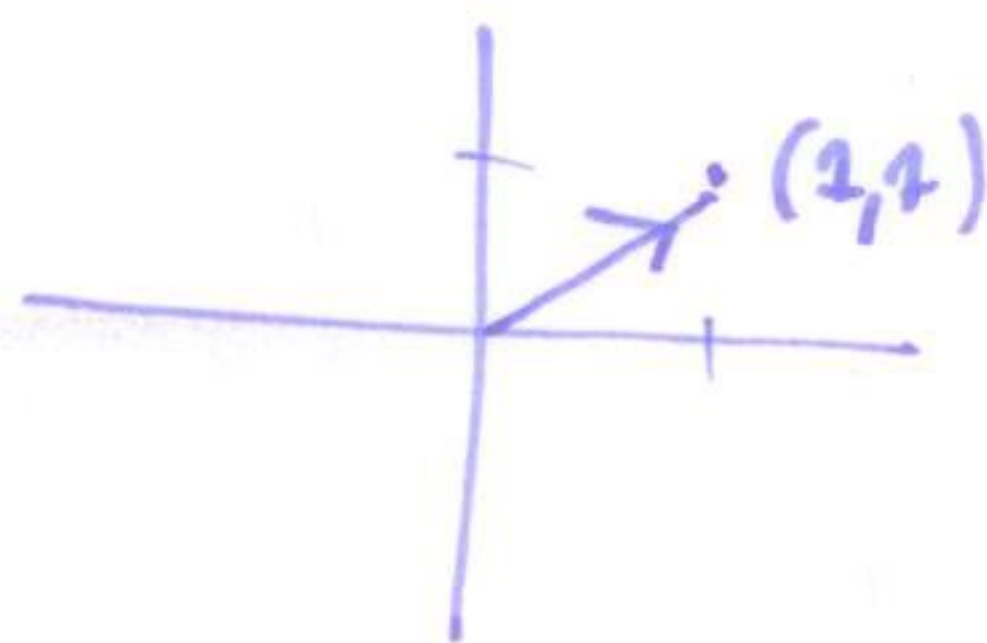
(very fast)

§4.1 Vectors in the plane

44

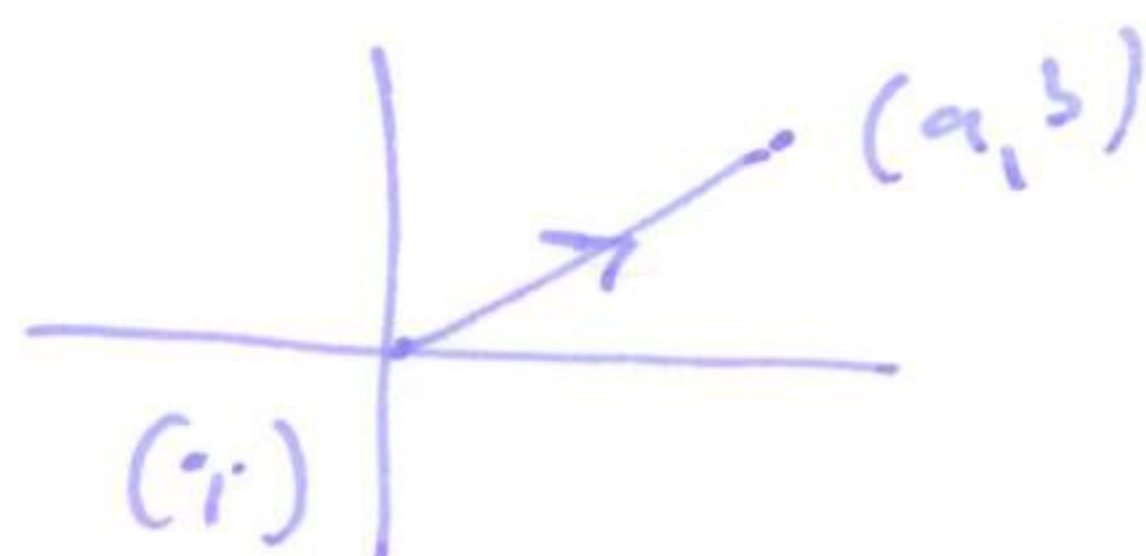


$\mathbb{R}^2$



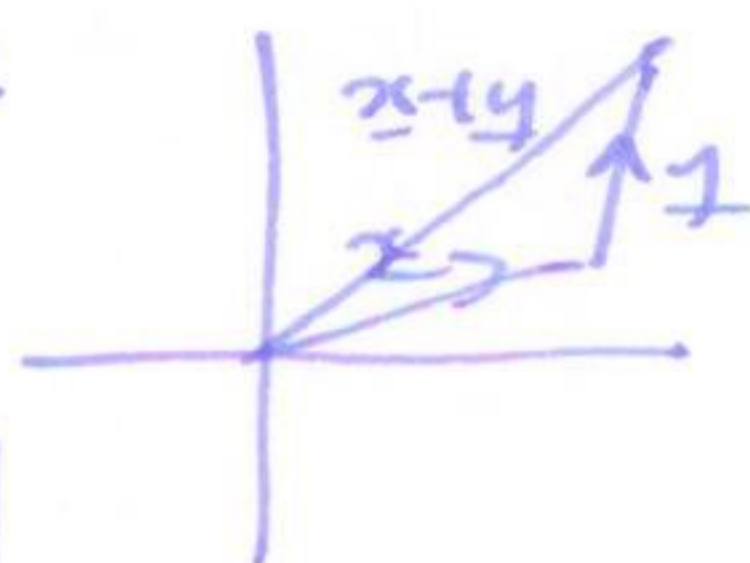
vector: geometrically: directed line segment / length + direction.

coordinates: $\underline{x} = \begin{bmatrix} a \\ b \end{bmatrix}$



length: $\|\underline{x}\| = \sqrt{a^2 + b^2}$ (Euclidean length from Pythagoras)

adding vectors: $\underline{x} + \underline{y}$ geometrically:



coordinates $\begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + \begin{bmatrix} y_1 \\ y_2 \end{bmatrix} = \begin{bmatrix} x_1 + y_1 \\ x_2 + y_2 \end{bmatrix}$

scalar multiplication $\underline{x}$ vector c number.

$c\underline{x}$ is vector in same direction with length $c\|\underline{x}\|$ if $c > 0$
opposite $|c|\|\underline{x}\|$ if $c < 0$

coordinates: $c \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} cx_1 \\ cx_2 \end{bmatrix}$

dot product $\underline{u} = \begin{bmatrix} u_1 \\ u_2 \end{bmatrix}$ $\underline{v} = \begin{bmatrix} v_1 \\ v_2 \end{bmatrix}$ $\underline{u} \cdot \underline{v} = u_1v_1 + u_2v_2$

geometric defn $\underline{u} \cdot \underline{v} = \|\underline{u}\| \|\underline{v}\| \cos \theta$

angle between two vectors in $\cos \theta = \frac{\underline{u} \cdot \underline{v}}{\|\underline{u}\| \|\underline{v}\|}$

orthogonal vectors

$$\underline{u} \cdot \underline{v} = 0 \quad (\text{i.e. } \theta = \frac{\pi}{2})$$

useful properties of dot product:

$$\underline{u} \cdot \underline{u} \geq 0 \quad \underline{u} \cdot \underline{u} = 0 \text{ iff } \underline{u} = \underline{0}$$

$$\underline{u} \cdot \underline{v} = \underline{v} \cdot \underline{u}$$

$$(\underline{u} + \underline{v}) \cdot \underline{w} = \underline{u} \cdot \underline{w} + \underline{v} \cdot \underline{w}$$

$$c(\underline{u} \cdot \underline{v}) = (c\underline{u}) \cdot \underline{v} = \underline{u} \cdot (c\underline{v})$$

Unit vectors

$\underline{u}$ is a unit vector if $\|\underline{u}\| = 1$

$\forall$ any vector ($\neq \underline{0}$) then $\frac{1}{\|\underline{v}\|} \underline{v}$ is a unit vector.

§4.2 n-vectors

$$\mathbb{R}^3 \begin{matrix} \nearrow \\ \nearrow \\ \nearrow \end{matrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix}$$

$$\mathbb{R}^4 \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix}$$

$$\mathbb{R}^n \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix}$$

two vectors are equal iff:

- same dimension
- all components equal

$$\underline{u} = \begin{bmatrix} u_1 \\ \vdots \\ u_n \end{bmatrix} \quad \underline{v} = \begin{bmatrix} v_1 \\ \vdots \\ v_n \end{bmatrix}$$

addition

$$\underline{u} + \underline{v} = \begin{bmatrix} u_1 + v_1 \\ \vdots \\ u_n + v_n \end{bmatrix}$$

scalar multiplication

$$c\underline{u} = \begin{bmatrix} cu_1 \\ cu_2 \\ \vdots \\ cu_n \end{bmatrix}$$

(same rules as $\mathbb{R}^2$)

dot product : $\underline{u} \cdot \underline{v} = \begin{bmatrix} u_1 \\ \vdots \\ u_n \end{bmatrix} \cdot \begin{bmatrix} v_1 \\ \vdots \\ v_n \end{bmatrix} = u_1 v_1 + u_2 v_2 + \dots + u_n v_n$

aka (standard) inner product