

§4.4 Application of determinants

(54)

① Find A^{-1} : a formula for A^{-1}

Example (2x2) $\begin{bmatrix} a & b \\ c & d \end{bmatrix}^{-1} = \frac{1}{\det A} \begin{bmatrix} C_{11} & C_{12} \\ C_{21} & C_{22} \end{bmatrix}^T = \frac{1}{ad-bc} \begin{bmatrix} d & -b \\ -c & a \end{bmatrix}$

$C_{ij} = ij\text{cofactor}$ (remember sign! $(-1)^{i+j}$)

in general ($n \times n$) $A^{-1} = \frac{1}{\det A} C^T$ $C^T = \text{matrix of cofactors}$.

check: $\begin{bmatrix} a_{11} & \dots & a_{1n} \\ \vdots & & \vdots \\ a_{n1} & \dots & a_{nn} \end{bmatrix} \begin{bmatrix} C_{11} & \dots & C_{n1} \\ \vdots & & \vdots \\ C_{n1} & \dots & C_{nn} \end{bmatrix} = \begin{bmatrix} \det(A) & & 0 \\ \ddots & \ddots & \vdots \\ 0 & \ddots & \det(A) \end{bmatrix}$

1st row, 1st col : $a_{11}C_{11} + a_{12}C_{21} + a_{13}C_{31} + \dots + a_{1n}C_{n1} = \det A$.

off diagonals are zero: 1st row, 2nd col: $a_{11}C_{21} + a_{12}C_{22} + \dots + a_{1n}C_{2n}$
 = det of a matrix with two rows the same!

$$\begin{bmatrix} a_{11} & \dots & a_{1n} \\ a_{21} & \dots & a_{2n} \\ a_{31} & \dots & a_{3n} \end{bmatrix} = 0.$$

Q: why do we want a formula?

A: shows - entries of A^{-1} are degree n rational functions in entries of A
 - $\det(A)$, A^{-1} depends continuously on A .

② solve $Ax=b$ (if A $n \times n$ full rank)

$$x = A^{-1}b = \frac{1}{\det A} C^T b$$

b in j-th col.

Cramer's rule $x = \begin{bmatrix} x_1 \\ \vdots \\ x_n \end{bmatrix} \quad x_j = \frac{\det B_j}{\det A} \quad B_j = \begin{bmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ \vdots & \vdots & & \vdots \\ a_{n1} & a_{n2} & \dots & a_{nn} \end{bmatrix}$

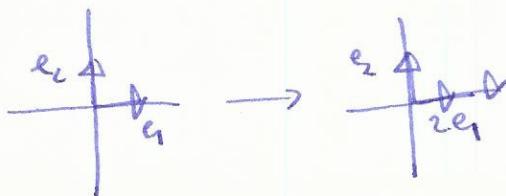
Proof expand out along row j \square

note: solution vary continuously with coeffs in A.

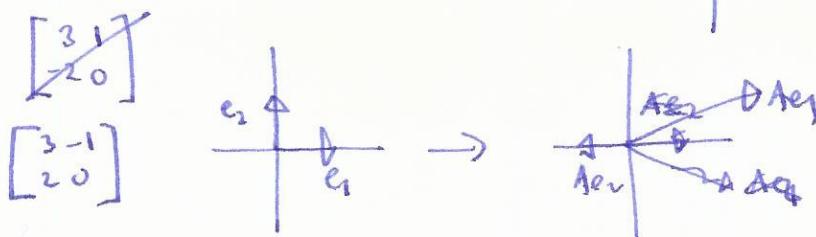
problem: if $\det(A)$ very close to zero small error in b get magnified.

5.1 Eigenvalues and eigenvectors

Example $A: \mathbb{R}^2 \rightarrow \mathbb{R}^2$ $A = \begin{bmatrix} 2 & 0 \\ 0 & 1 \end{bmatrix}$



what about:



Note:

$$\begin{bmatrix} 3 & -1 \\ 2 & 0 \end{bmatrix} \begin{bmatrix} 1 \\ 1 \end{bmatrix} = \begin{bmatrix} 2 \\ 2 \end{bmatrix}$$

$$Af_1 = f_2 \quad Af_2 = f_1$$

$$\begin{bmatrix} 3 & -1 \\ 2 & 0 \end{bmatrix} \begin{bmatrix} 1 \\ 2 \end{bmatrix} = \begin{bmatrix} 1 \\ 2 \end{bmatrix}$$

$$f_1 \quad f_2$$

Observation $\{\begin{bmatrix} 1 \\ 1 \end{bmatrix}, \begin{bmatrix} 1 \\ 2 \end{bmatrix}\}$ is a base for \mathbb{R}^2 , so we can write any vector

$$x = c_1 \begin{bmatrix} 1 \\ 1 \end{bmatrix} + c_2 \begin{bmatrix} 1 \\ 2 \end{bmatrix} \text{ then } Ax = c_1 A \begin{bmatrix} 1 \\ 1 \end{bmatrix} + c_2 A \begin{bmatrix} 1 \\ 2 \end{bmatrix} = 2c_1 \begin{bmatrix} 1 \\ 1 \end{bmatrix} + c_2 \begin{bmatrix} 1 \\ 2 \end{bmatrix}$$

$$Ax = c_1 f_1 + c_2 f_2 = 2c_1 f_1 + c_2 f_2.$$

$$A \begin{bmatrix} c_1 \\ c_2 \end{bmatrix}_f = \begin{bmatrix} 2c_1 \\ c_2 \end{bmatrix}_f \quad \text{i.e. } Af = \begin{bmatrix} 2 & 0 \\ 0 & 1 \end{bmatrix} f.$$

Defn: An eigenvector v for a A is a vector v s.t. $Av = \lambda v$. λ is called the eigenvalue for v. ($v \neq 0$ zero vector, but $\lambda=0$ is ok)

Example: $\begin{bmatrix} 2 & 0 \\ 0 & 1 \end{bmatrix}$ has eigenvectors $\begin{bmatrix} 1 \\ 0 \end{bmatrix}$ with eigenvalues 2

$$\begin{bmatrix} 0 \\ 1 \end{bmatrix} \quad 1$$

$$\begin{bmatrix} 3 & -1 \\ 2 & 0 \end{bmatrix} \quad \begin{bmatrix} 1 \\ 1 \end{bmatrix} \quad 2$$

$$\begin{bmatrix} 1 \\ 2 \end{bmatrix} \quad 1$$