

② Component (ij) of $B^t A^t = \sum_{k=1}^n \tilde{b}_{ik} \tilde{a}_{kj} = \sum_{k=1}^n b_{ki} a_{jk}$

Comparing ① and ② shows that (*) is true.

Theorem: $\forall A \in M(n \times n): (A^t)^t = A$.

Proof: Clear.

Theorem: Let $A \in M(n \times n)$. Then: A is invertible $\Leftrightarrow A^t$ is invertible.
In this case $(A^t)^t = (A^{-1})^t$

Proof: " \Rightarrow " Assume that A is invertible. Then:

$$\begin{aligned} \mathbb{1} &= AA^{-1} = A^{-1}A \\ \Rightarrow \mathbb{1} &= \mathbb{1}^t = (AA^{-1})^t = (A^{-1}A)^t \\ \Rightarrow \mathbb{1} &= (A^{-1})^t A^t = A^t (A^{-1})^t \\ \Rightarrow A^t &\text{ is invertible and } (A^t)^{-1} = (A^{-1})^t. \end{aligned}$$

" \Leftarrow " Assume that A^t is invertible. By what we already have shown: $(A^t)^t = A$ is invertible. \square

Theorem: Let $A = (a_{ij})_{i,j} \in M(m \times n)$.

$\Rightarrow A^t$ is the unique matrix $\in M(n \times m)$ s.t. $\forall x \in \mathbb{R}^n, \forall y \in \mathbb{R}^m$:

$\langle Ax, y \rangle = \langle x, A^t y \rangle$ (*)

Proof: Let $B \in M(n \times m)$ s.t. $\forall x \in \mathbb{R}^n, \forall y \in \mathbb{R}^m: \langle Ax, y \rangle = \langle x, By \rangle$.

In particular for $x = e_j \in \mathbb{R}^n, y = e_h \in \mathbb{R}^m$:

① $\langle A e_j, e_h \rangle = \left\langle \begin{pmatrix} a_{1j} \\ \vdots \\ a_{mj} \end{pmatrix}, e_h \right\rangle = a_{hj}$
② $\langle e_j, B e_h \rangle = \left\langle e_j, \begin{pmatrix} b_{1h} \\ \vdots \\ b_{nh} \end{pmatrix} \right\rangle = b_{jh}$
③ = ② $\Rightarrow a_{hj} = b_{jh}$ para todo $j=1, \dots, n, h=1, \dots, m$
 $\Rightarrow A = B^t$.

• Easy to check that (*) is true for A^t . \square

3. Determinants

3.1. Definition of determinants

Definition: A permutation of a set M is a bijection $M \rightarrow M$.

In particular, the set of all permutations of $\{1, \dots, n\}$ is denoted by S_n .

An element $\sigma \in S_n$ is denoted by $\left. \begin{matrix} 1 & 2 & \dots & n \\ \sigma(1) & \sigma(2) & & \sigma(n) \end{matrix} \right\}$

Its signature is $\text{sgn}(\sigma) = (-1)^{\# \text{inversions}}$, where an

"inversion" is a pair i, j such that $i < j$ and $\sigma(i) > \sigma(j)$.

Examples:

• All elements of S_2 are: $\left. \begin{matrix} 1 & 2 \\ 1 & 2 \end{matrix} \right\}, \left. \begin{matrix} 1 & 2 \\ 2 & 1 \end{matrix} \right\}$
 $\text{sgn}(\cdot) = 1, \text{sgn}(\cdot) = -1$

• All elements of S_3 are: $\left. \begin{matrix} 1 & 2 & 3 \\ 1 & 2 & 3 \end{matrix} \right\}, \left. \begin{matrix} 1 & 2 & 3 \\ 1 & 3 & 2 \end{matrix} \right\}, \left. \begin{matrix} 1 & 2 & 3 \\ 2 & 1 & 3 \end{matrix} \right\}, \left. \begin{matrix} 1 & 2 & 3 \\ 2 & 3 & 1 \end{matrix} \right\}, \left. \begin{matrix} 1 & 2 & 3 \\ 3 & 2 & 1 \end{matrix} \right\}, \left. \begin{matrix} 1 & 2 & 3 \\ 3 & 1 & 2 \end{matrix} \right\}$

$\text{sgn}(\cdot) = 1, -1, -1, -1, -1, -1$

Definition: Let $A = (a_{ij})_{i,j=1, \dots, n} \in M(n \times n)$. Then:

$\det(A) = \sum_{\sigma \in S_n} \text{sgn}(\sigma) a_{1\sigma(1)} \dots a_{n\sigma(n)}$

= determinant of A.

Other notation: $\det A = |A|$.

Example: $A = \begin{pmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{pmatrix} \in M(2 \times 2)$

$\Rightarrow \det A = a_{11} a_{22} - a_{21} a_{12}$

Coincides with the formula on page 36.

Leibniz formula

Definition: $A \in M(n \times n)$. For $i, j \in \{1, \dots, n\}$ we define

M_{ij} to be the $(n-1) \times (n-1)$ -matrix that is obtained from A by deleting the i -th row and the j -th column.

Matrices of the form M_{ij} are called the minors of A .

The numbers $A_{ij} = (-1)^{i+j} \det(M_{ij})$ are called the cofactors of A .

Q2: Determinant of a 3×3 -matrix:

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

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

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

$$= a_{11} \det M_{11} - a_{12} \det M_{12} + a_{13} \det M_{13}$$

$$= a_{11}A_{11} + a_{12}A_{12} + a_{13}A_{13}$$

"expand by row 1"
cofactors on 1st row

Similarly we can show:

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

$$= a_{31} \det(M_{31}) - a_{32} \det(M_{32}) + a_{33} \det(M_{33})$$

"expand by cofactors on 1st column"

We can also expand by columns:

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

$$= -a_{12} \det(M_{12}) + a_{12} \det(M_{22}) - a_{13} \det(M_{32})$$

$$= a_{31} \det(M_{31}) - a_{32} \det(M_{32}) + a_{33} \det(M_{33})$$

Conclusion: $\forall k=1, 2, 3$:

$$\det A = \sum_{k=1}^3 a_{1k} A_{1k} = \sum_{l=1}^3 a_{lk} A_{lk}$$

↑ expansion by the 1st row
↑ expansion by the k -th column

It can be shown that this formula is true for any n :

Let $A \in M(n \times n)$. Then: For every $k=1, \dots, n$

$$\det A = \sum_{l=1}^n a_{lk} A_{lk} = \sum_{l=1}^n a_{lk} A_{lk}$$

Proof: Long and involves long calculations, but not too hard. Would be a nice homework.

Examples

Expand by first line

$$\det \begin{pmatrix} 0 & 1 & 0 \\ 2 & 3 & 4 \\ 5 & 0 & 3 \end{pmatrix} \downarrow = 0 \det \begin{pmatrix} 3 & 4 \\ 0 & 3 \end{pmatrix} - 1 \det \begin{pmatrix} 2 & 4 \\ 5 & 3 \end{pmatrix} + 0 \det \begin{pmatrix} 2 & 3 \\ 5 & 0 \end{pmatrix} = - (6 - 20) = 14$$

Expand by third column

$$\det \begin{pmatrix} 1 & 1 & 0 & 3 \\ 2 & 1 & 4 & 0 \\ 4 & 3 & 0 & 5 \\ 1 & 0 & 3 & 4 \end{pmatrix} \downarrow = 0 \det \begin{pmatrix} 1 & 4 \\ 3 & 0 \end{pmatrix} - 4 \det \begin{pmatrix} 1 & 3 \\ 2 & 0 \end{pmatrix} + 0 \det \begin{pmatrix} 1 & 3 \\ 4 & 5 \end{pmatrix} - 3 \det \begin{pmatrix} 1 & 1 \\ 2 & 1 \end{pmatrix} = -4(3-12) - 4(-2) = 16 + 8 = 24$$

$$= -4(\det \begin{pmatrix} 1 & 3 \\ 3 & 5 \end{pmatrix} + 4 \det \begin{pmatrix} 1 & 1 \\ 4 & 3 \end{pmatrix}) - 3(\det \begin{pmatrix} 2 & 1 \\ 4 & 3 \end{pmatrix} + 5 \det \begin{pmatrix} 2 & 1 \\ 5 & 1 \end{pmatrix}) = -4[5-9+4(3-4)] - 3[3(6-4)+5(1-2)] = -4[-4-4] - 3[6-5] = 32 - 3 = 29$$

Useful for calculating determinants of a 3×3 -matrix:

$$A = (a_{ij})_{i,j=1,2,3}$$

Trick:

$$\det A = \det \begin{pmatrix} a_{11} & a_{12} & a_{13} & 0 & 0 & 0 \\ 0 & a_{21} & a_{22} & a_{23} & 0 & 0 \\ 0 & a_{31} & a_{32} & a_{33} & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{pmatrix} = a_{11}a_{22}a_{33} + a_{12}a_{23}a_{31} + a_{13}a_{21}a_{32} - a_{13}a_{22}a_{31} - a_{12}a_{21}a_{33} - a_{11}a_{23}a_{32}$$

Important: This works only for matrices 3×3 !!

$\det A$ is sum of diagonals minus sum of diagonals

Basic properties of the determinant:

(D1) The determinant is linear in the rows of a matrix:

$$\det \begin{pmatrix} a_1 \\ \vdots \\ a_i + b_i \\ \vdots \\ a_n \end{pmatrix} = \det \begin{pmatrix} a_1 \\ \vdots \\ a_i \\ \vdots \\ a_n \end{pmatrix} + \lambda \det \begin{pmatrix} b_1 \\ \vdots \\ b_i \\ \vdots \\ b_n \end{pmatrix}$$

a_i, b_i : rows of the matrix
 $\lambda \in \mathbb{R}$

Proof Calculate determinant of $\begin{pmatrix} a_1 \\ \vdots \\ a_i + b_i \\ \vdots \\ a_n \end{pmatrix}$ by expanding by the i th row.

(D2) The determinant is linear in the columns of a matrix:

$$\det \begin{pmatrix} \dots & a_i + b_i & \dots \end{pmatrix} = \det \begin{pmatrix} \dots & a_i & \dots \end{pmatrix} + \lambda \det \begin{pmatrix} \dots & b_i & \dots \end{pmatrix}$$

a_i, b_i : columns of the matrix
 $\lambda \in \mathbb{R}$

Proof Calculate determinant of $\begin{pmatrix} \dots & a_i + b_i & \dots \end{pmatrix}$ by expanding by the i th column.

(D3) The determinant is alternating; that means:

Let $A \in M(n \times n)$ and let B be the matrix which is obtained from A by exchanging two rows (or columns). Then: $\det A = -\det B$.

Proof Expand $\det A$ and $\det B$ by the rows (or columns) that have been exchanged. OR: Use Leibniz formula.

(D4) $\det I_n = 1$.

Proof. Straightforward calculation.

Observation 1. All the properties above can be shown also with the Leibniz formula.

Observation 2. It can be shown that the determinant is the unique map

$$M(n \times n) \rightarrow \mathbb{R} \text{ which satisfies (D1), (D3) and (D4) [or (D2), (D3), (D4)]}$$

All the following properties of \det can be shown using only properties (D1) - (D4).

3.2 More properties of the determinant.

(DS) Let $A \in M(n \times n)$ and suppose that the i -th row of A is a multiple of the j -th row of A . Then: $\det A = 0$.

In particular: If A has a zero row, then $\det A = 0$.

Analogous affirmations hold for the columns of A .

Proof. We prove only the affirmation about columns of A . The proof for rows is analogous.

Suppose there are columns a_i and a_j of A and $\lambda \in \mathbb{R}$ s.t. $a_i = \lambda a_j$.

$$\begin{aligned} \Rightarrow \det A &= \det \begin{pmatrix} \dots & a_i & \dots & a_j & \dots \end{pmatrix} \\ &= \lambda \det \begin{pmatrix} \dots & a_j & \dots & a_j & \dots \end{pmatrix} \quad \text{(D2) linearity in columns} \\ &= -\lambda \det \begin{pmatrix} \dots & a_j & \dots & a_j & \dots \end{pmatrix} \quad \text{(D3) exchange columns } i \text{ and } j \\ &= -\det \begin{pmatrix} \dots & a_j & \dots & \lambda a_j & \dots \end{pmatrix} \quad \text{(D2) linearity in columns} \\ &= -\det A. \end{aligned}$$

In summing, we showed: $\det A = -\det A$. Hence it follows that $\det A = 0$.

(D6) Determinant of upper/lower triangular matrices.

$$\text{If } A = \begin{pmatrix} a_{11} & & * \\ & \ddots & \\ 0 & & a_{nn} \end{pmatrix} \text{ or } A = \begin{pmatrix} a_{11} & \dots & 0 \\ & \ddots & \\ * & & a_{nn} \end{pmatrix}, \text{ then:}$$
$$\det A = a_{11} \cdot \dots \cdot a_{nn}.$$

Proof. Upper triangular matrix: Expand by first column or last row.

Lower triangular matrix: Expand by first row or last column.

(D7) Determinant of elementary matrices.

det(S_i(c)) = c, det(Q_ij(c)) = 1, det(P_ij) = -1 (i ≠ j)

Proof. S_i(c) and Q_ij(c) are triangular matrices, so the claim follows from (D6).

P_ij is obtained from I_1 by exchanging rows i and j.

det P_ij = -det I_1 = -1 (D3)

(D8) A ∈ M(n × n), E elementary matrix: det(EA) = (det E)(det A)

Proof. Case 1. E = S_i(c). det(EA) = det(S_i(c)A) = det(c a_i) = c det(a_i) = c det(S_i(c)) det A = det E det A. (D4)

Case 2. E = Q_ij(c) are proved similar the proof of the case 1.

Applying (D8) several times, we obtain:

A ∈ M(n × n), E_1, ..., E_k elementary matrices. det(E_k ... E_1 A) = (det E_k) ... (det E_1) (det A)

(D9) A ∈ M(n × n). Then: A is invertible ⇔ det A ≠ 0.

Proof. Let E_1, ..., E_k elementary matrices and Ã a matrix in reduced row echelon form. A = E_k ... E_1 Ã

det A = (det E_k) ... (det E_1) det Ã by (D8) ⇔ det A = ± det Ã

Case 1. A is invertible ⇒ Ã = I ⇒ det Ã = 1 ≠ 0 ⇒ det A ≠ 0 by (D9)

Case 2. A is not invertible ⇒ Ã must have a zero row. ⇒ det Ã = 0 by (D9) ⇒ det A = 0 by (D9)

(D10) A, B ∈ M(n × n) ⇒ det(AB) = (det A)(det B)

Proof. Let E_1, ..., E_k elementary matrices and Ã of reduced row-echelon form such that A = E_k ... E_1 Ã.

Case 1. A is invertible. ⇒ Ã = I.

det(AB) = det(E_k ... E_1 B) = det(E_k) ... (det E_1) (det B) = det A det B. (D9)

Case 2. A is not invertible. Then Ã must have a zero row.

But then also ÃB must have a zero row and therefore det(ÃB) = 0.

Hence: det(AB) = det(E_k ... E_1 ÃB) = det(E_k) ... det(E_1) det(ÃB) = 0.

And det A = det(E_k ... E_1 Ã) = det E_k ... det E_1 det Ã = 0.

⇒ det(AB) = 0 = det A det B.

(D11) A ∈ M(n × n) invertible. Then: det A^-1 = 1/det A.

Proof. det(A) det(A^-1) = det(AA^-1) = det(I) = 1. (D10)

⇒ det(A^-1) = 1/det A.

(D12) $\det A^t = \det A$.

Proof. Follows easily from the Leibniz formula.

Or: Expand A by 1st row and A^t by 1st column and compare.

(D13) $\det(\lambda A) = \lambda^n \det A$.

Proof. Use (D1) in every row (or (D2) in every column) of A .

Or: $\lambda A = \sum_i \lambda_i A$ and use (D8).

Very important: In general

$\det(A+B) \neq \det A + \det B$.

Remark on calculating determinants:

The Leibniz formula is very impractical for numerical calculations because it involves calculations of the order $n!$

If we use Gauss-elimination and then (D8), we only need about n^3 operations

Example:

$\det \begin{pmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 5 & 7 & 9 \end{pmatrix} = 0$ because $R_3 = R_1 + R_2$.

$\det \begin{pmatrix} 14 & 28 & 42 \\ 0 & 1 & 3 \\ 4 & 8 & 16 \end{pmatrix} = 14 \cdot 4 \det \begin{pmatrix} 1 & 2 & 3 \\ 0 & 1 & 3 \\ 1 & 2 & 4 \end{pmatrix} = 56 [\det \begin{pmatrix} 1 & 3 \\ 2 & 4 \end{pmatrix} + \det \begin{pmatrix} 2 & 3 \\ 1 & 3 \end{pmatrix}] = 56$.

$\det \begin{pmatrix} 0 & 0 & 3 \\ 0 & 4 & 5 \\ A & 3 & 8 \end{pmatrix} = -1 \cdot 4 \cdot 3 = -12$

(Expand by first row)
or: Exchange first and third row to obtain a triangular matrix.

$\det \begin{pmatrix} 1 & 2 & 3 \\ 4 & 2 & 3 \\ 4 & 5 & 6 \end{pmatrix} = 0$ because $R_1 = R_2$.

3.3. Determinants and inverses of Matrices

Recall. $\det A = \sum_{\ell=1}^n a_{\ell k} A_{\ell k}$ where: $a_{\ell k}$: components of A
 $A_{\ell k} = (-1)^{\ell+k} \det M_{\ell k}$
= cofactors of A.

Now: $m \neq k$.
 $\Rightarrow \sum_{\ell=1}^n a_{\ell k} A_{\ell m} = 0$ (*)

Proof. Let B be the matrix that is obtained from A by replacing the m-th row with the k-th row.
 $\rightarrow \det B = 0$ because B has two equal rows.

On the other hand:
 $\det B = \sum_{\ell=1}^n b_{\ell m} B_{\ell m} = \sum_{\ell=1}^n a_{\ell k} A_{\ell m}$,
expand by m-th row.
So (*) is proved.

From the above, it follows that:

$$\begin{pmatrix} a_{11} & \dots & a_{1n} \\ \vdots & \ddots & \vdots \\ a_{m1} & \dots & a_{mn} \end{pmatrix} \begin{pmatrix} A_{11} & \dots & A_{1n} \\ \vdots & \ddots & \vdots \\ A_{m1} & \dots & A_{mn} \end{pmatrix} = \det(A) \mathbb{1}$$

$$= A$$

$$\Rightarrow A^{-1} = \frac{1}{\det A} \begin{pmatrix} A_{11} & \dots & A_{1n} \\ \vdots & \ddots & \vdots \\ A_{n1} & \dots & A_{nn} \end{pmatrix} = \frac{1}{\det A} \begin{pmatrix} A_{11} & \dots & A_{1n} \\ \vdots & \ddots & \vdots \\ A_{n1} & \dots & A_{nn} \end{pmatrix}^T$$

=: adj(A)
= la adjunta de A

Geometric interpretation of determinant:

$\circ \mathbb{R}^2$. $A = \begin{pmatrix} a & b \\ c & d \end{pmatrix}$.

A maps the square spanned by $\begin{pmatrix} 1 \\ 0 \end{pmatrix}, \begin{pmatrix} 0 \\ 1 \end{pmatrix}$ to a parallelogram spanned by $\begin{pmatrix} a \\ c \end{pmatrix}, \begin{pmatrix} b \\ d \end{pmatrix}$.



Area of the parallelogram spanned by $\begin{pmatrix} a \\ c \end{pmatrix}, \begin{pmatrix} b \\ d \end{pmatrix}$:

$$\text{Area} = \left\| \begin{pmatrix} a \\ c \end{pmatrix} \times \begin{pmatrix} b \\ d \end{pmatrix} \right\| = \left\| \begin{pmatrix} 0 \\ ad-bc \end{pmatrix} \right\| = |ad-bc| = \det A$$

$\rightarrow \det A$ describes how area changes under transformation by A

$\circ \mathbb{R}^3$. $A = \begin{pmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{pmatrix}$.

A maps the cube spanned by $\begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}, \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix}, \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix}$ to parallelepiped spanned by

$$\begin{pmatrix} a_{11} \\ a_{21} \\ a_{31} \end{pmatrix}, \begin{pmatrix} a_{12} \\ a_{22} \\ a_{32} \end{pmatrix}, \begin{pmatrix} a_{13} \\ a_{23} \\ a_{33} \end{pmatrix}$$

Its volume is:

$$\begin{aligned} \text{Volume} &= \left| \vec{u} \cdot (\vec{v} \times \vec{w}) \right| = \left| \begin{pmatrix} a_{11} \\ a_{21} \\ a_{31} \end{pmatrix} \cdot \begin{pmatrix} a_{12} a_{23} - a_{22} a_{13} \\ a_{12} a_{33} - a_{13} a_{23} \\ a_{12} a_{32} - a_{13} a_{22} \end{pmatrix} \right| \\ &= a_{11} (a_{22} a_{33} - a_{23} a_{32}) + a_{21} (a_{32} a_{13} - a_{12} a_{23}) + a_{31} (\dots) \\ &= \det A \quad (\text{expansion by 1st row}) \end{aligned}$$

$\rightarrow \det A$ describes how volumes change under transformations with A.

Similar results are true in higher dimensions. Will be important in Vector Calculus.