

Determinants

Surprisingly, the idea that a single number determines if a linear system has a unique solution predates the development of matrix theory. This chapter details the various properties that determine this number and focuses on a recursive method for calculating it.

10.0 Overview of Determinants

WHAT IS THE MOST VALUABLE SCALAR ATTACHED TO A MATRIX? To every square matrix \mathbf{A} , we associate scalar called its determinant.

10.0.0 Strategy. For each nonnegative integer n , the determinant $\det: \mathbb{K}^{n \times n} \rightarrow \mathbb{K}$ is a function from the set of all $(n \times n)$ -matrices to the underlying field of scalars. There are many formulas for the determinant and all of them are complicated when n is large. To understand the determinant, we employ the following steps.

- Choose one formula as the definition of the determinant.
- Show that the chosen formula satisfies certain key properties.
- Show that these key properties determine a unique function.
- Deduce other formulas by showing they satisfy the key properties.

Fix a nonnegative integer n and consider an $(n \times n)$ -matrix \mathbf{A} whose (j, k) -entry is $a_{j,k} \in \mathbb{K}$ for all $1 \leq j \leq n$ and all $1 \leq k \leq n$. Let $\mathbf{A}(\hat{j}, \hat{k})$ denote the $((n-1) \times (n-1))$ -submatrix of \mathbf{A} obtained by deleting the j -th row and the k -th column.

10.0.1 Definition (Expansion along first row). The *determinant* of the (0×0) -matrix is 1. For all positive integers n , the *determinant* of the $(n \times n)$ -matrix \mathbf{A} is recursively defined by the formula

$$\begin{aligned} \det(\mathbf{A}) &:= a_{1,1} \det(\mathbf{A}(\hat{1}, \hat{1})) - a_{1,2} \det(\mathbf{A}(\hat{1}, \hat{2})) + \cdots + (-1)^{n+1} a_{1,n} \det(\mathbf{A}(\hat{1}, \hat{n})) \\ &= \sum_{k=1}^n (-1)^{k+1} a_{1,k} \det(\mathbf{A}(\hat{1}, \hat{k})). \end{aligned}$$

10.0.2 Remark. This definition implies that the determinant of a (1×1) -matrix is just the unique entry and recovers the formula for (2×2) -matrices appearing in Problem 7.2.4; $\det([c]) = c(1) = c$ and

$$\det\left(\begin{bmatrix} a & c \\ b & d \end{bmatrix}\right) = a \det([d]) - c \det([b]) = ad - bc.$$

Although the term "determinant" was introduced into mathematics in 1802 by C.F. Gauss, A.-L. Cauchy first used the word "determinant" in 1812 as defined in this chapter.

The next size of matrices also have an recognizable determinant; compare with Figure 2.9.

10.0.3 Proposition. For any (3×3) -matrix, we have

$$\det \begin{pmatrix} a_{1,1} & a_{1,2} & a_{1,3} \\ a_{2,1} & a_{2,2} & a_{2,3} \\ a_{3,1} & a_{3,2} & a_{3,3} \end{pmatrix} = a_{1,1}a_{2,2}a_{3,3} + a_{1,2}a_{2,3}a_{3,1} + a_{1,3}a_{2,1}a_{3,2} - a_{1,3}a_{2,2}a_{3,1} - a_{1,1}a_{2,1}a_{3,2} - a_{1,2}a_{2,1}a_{3,3}.$$

Proof. The definition of the determinant gives

$$\begin{aligned} \det \begin{pmatrix} a_{1,1} & a_{1,2} & a_{1,3} \\ a_{2,1} & a_{2,2} & a_{2,3} \\ a_{3,1} & a_{3,2} & a_{3,3} \end{pmatrix} &= a_{1,1} \det \begin{pmatrix} a_{2,2} & a_{2,3} \\ a_{3,2} & a_{3,3} \end{pmatrix} - a_{1,2} \det \begin{pmatrix} a_{2,1} & a_{2,3} \\ a_{3,1} & a_{3,3} \end{pmatrix} + a_{1,3} \det \begin{pmatrix} a_{2,1} & a_{2,2} \\ a_{3,1} & a_{3,2} \end{pmatrix} \\ &= a_{1,1}a_{2,2}a_{3,3} - a_{1,1}a_{2,3}a_{3,2} - a_{1,2}a_{2,1}a_{3,3} + a_{1,2}a_{2,3}a_{3,1} \\ &\quad + a_{1,3}a_{2,1}a_{3,2} - a_{1,3}a_{2,2}a_{3,1}. \end{aligned}$$

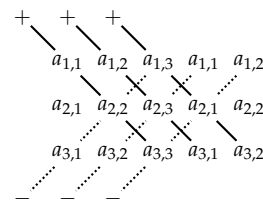


Figure 10.0: The determinant is the sum of the products along the solid diagonals minus the sum of the products along the dotted diagonals.

10.0.4 Problem. Compute $\det \begin{pmatrix} 3 & 0 & 0 & 0 & 0 \\ -7 & 2 & 0 & 0 & 0 \\ 9 & -5 & 1 & 2 & 0 \\ 9 & 7 & 5 & 4 & -2 \\ 6 & 3 & 0 & -1 & 0 \end{pmatrix}$.

Solution. We have

$$\begin{aligned} \det \begin{pmatrix} 3 & 0 & 0 & 0 & 0 \\ -7 & 2 & 0 & 0 & 0 \\ 9 & -5 & 1 & 2 & 0 \\ 9 & 7 & 5 & 4 & -2 \\ 6 & 3 & 0 & -1 & 0 \end{pmatrix} &= (3) \det \begin{pmatrix} 2 & 0 & 0 & 0 \\ -5 & 1 & 2 & 0 \\ 7 & 5 & 4 & -2 \\ 3 & 0 & -1 & 0 \end{pmatrix} \\ &= (3)(2) \det \begin{pmatrix} 1 & 2 & 0 \\ 5 & 4 & -2 \\ 0 & -1 & 0 \end{pmatrix} \\ &= 6 \left(\det \begin{pmatrix} 4 & -2 \\ -1 & 0 \end{pmatrix} - 2 \det \begin{pmatrix} 5 & -2 \\ 0 & 0 \end{pmatrix} \right) \\ &= 6(-2) + 6(-2)(0) = -12. \end{aligned}$$

10.0.5 Lemma (Lower triangular determinants). For any lower triangular matrix, the determinant is the product of the diagonal entries.

Inductive proof. Let \mathbf{A} be an lower triangular $(n \times n)$ -matrix. The base case $n = 0$ is vacuous, because the empty product is the multiplicative identity. Assume the claim holds for some nonnegative integer n . The definition of the determinant and the induction hypothesis give

$$\begin{aligned} \det(\mathbf{A}) &= \det \begin{pmatrix} a_{1,1} & 0 & \cdots & 0 \\ a_{2,1} & a_{2,2} & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ a_{n,1} & a_{n,2} & \cdots & a_{n,n} \end{pmatrix} = a_{1,1} \det \begin{pmatrix} a_{2,2} & \cdots & 0 \\ \vdots & \ddots & \vdots \\ a_{n,2} & \cdots & a_{n,n} \end{pmatrix} \\ &= a_{1,1}(a_{2,2} a_{3,3} \cdots a_{n,n}). \end{aligned}$$

10.0.6 Theorem (Key determinantal properties). *The determinant satisfies the following three properties.*

(identity) *The determinant of an identity matrix equals 1.*

(linearity) *The function \det is linear in each column of the matrix.*

(vanishing) *When two adjacent columns are equal, the determinant is 0.*

Proof. Let $\vec{a}_1, \vec{a}_2, \dots, \vec{a}_n \in \mathbb{K}^n$ be the columns of the $(n \times n)$ -matrix \mathbf{A} .

(identity): Since the identity matrix \mathbf{I} is a lower triangular with 1s on the diagonal, Lemma 10.0.5 establishes that $\det(\mathbf{I}) = 1$.

(linearity): We proceed by induction on n . The base case $n = 0$ is vacuous. Suppose that the j -th column of \mathbf{A} is a linear combination of two vectors. More explicitly, we write $\vec{a}_j = c\vec{v} + d\vec{w}$ for some $\vec{v}, \vec{w} \in \mathbb{K}^n$ and $c, d \in \mathbb{K}$ and set

$$\begin{aligned} \mathbf{B} &:= [\vec{a}_1 \ \vec{a}_2 \ \cdots \ \vec{a}_{j-1} \ \vec{v} \ \vec{a}_{j+1} \ \cdots \ \vec{a}_n] \\ \mathbf{C} &:= [\vec{a}_1 \ \vec{a}_2 \ \cdots \ \vec{a}_{j-1} \ \vec{w} \ \vec{a}_{j+1} \ \cdots \ \vec{a}_n]. \end{aligned}$$

The induction hypothesis guarantees that the determinant of each $((n-1) \times (n-1))$ -matrix $\mathbf{A}(\hat{1}, \hat{k})$ is linear in the j -th column for all $j < k$ and the determinant of each $((n-1) \times (n-1))$ -matrix $\mathbf{A}(\hat{1}, \hat{k})$ is linear in the $(j-1)$ -st column for all $j > k$. Hence, we obtain

$$\begin{aligned} \det(\mathbf{A}) &= \sum_{k=1}^n (-1)^{k+1} a_{1,k} \det(\mathbf{A}(\hat{1}, \hat{k})) \\ &= \sum_{k=1}^{j-1} (-1)^{k+1} a_{1,k} \det(\mathbf{A}(\hat{1}, \hat{k})) + (-1)^{j+1} a_{1,j} \det(\mathbf{A}(\hat{1}, \hat{j})) + \sum_{k=j+1}^n (-1)^{k+1} a_{1,k} \det(\mathbf{A}(\hat{1}, \hat{k})) \\ &= \sum_{k \neq j} (-1)^{k+1} a_{1,k} \left(c \det(\mathbf{B}(\hat{1}, \hat{k})) + d \det(\mathbf{C}(\hat{1}, \hat{k})) \right) + (-1)^{j+1} (c v_j + d w_j) \det(\mathbf{A}(\hat{1}, \hat{j})) \\ &= c \left(\sum_{k=1}^n (-1)^{k+1} b_{1,k} \det(\mathbf{B}(\hat{1}, \hat{k})) \right) + d \left(\sum_{k=1}^n (-1)^{k+1} b_{1,k} \det(\mathbf{C}(\hat{1}, \hat{k})) \right) \\ &= c \det(\mathbf{B}) + d \det(\mathbf{C}), \end{aligned}$$

which proves that the determinant is linear in the j -th column.

(vanishing): We again proceed by induction on n . When $n = 2$, we have $\begin{bmatrix} a & a \\ b & b \end{bmatrix} = ab - ba = 0$ for any $a, b \in \mathbb{K}$. Suppose that the i -th and $(i+1)$ -st columns of \mathbf{A} are equal. The induction hypothesis implies that at most two summands in the expansion are nonzero:

$$\begin{aligned} \det(\mathbf{A}) &= \sum_{k=1}^n (-1)^{k+1} a_{1,k} \det(\mathbf{A}(\hat{1}, \hat{k})) \\ &= (-1)^{i+1} \left(a_{1,i} \det(\mathbf{A}(\hat{1}, \hat{i})) - a_{1,i+1} \det(\mathbf{A}(\hat{1}, \widehat{i+1})) \right). \end{aligned}$$

Since the i -th and $(i+1)$ -st rows are equal, we see that $a_{1,i} = a_{1,i+1}$ and $\mathbf{A}(\hat{1}, \hat{i}) = \mathbf{A}(\hat{1}, \widehat{i+1})$. Hence, we conclude that $\det(\mathbf{A}) = 0$ because the signs in the expansion alternate. \square

10.0.7 Remark. Since the determinant is linear in *each* column, we have

$$\begin{aligned} \det \left(\begin{bmatrix} 1 & 2+5 & (2)(2) \\ 3 & 4+6 & (2)(1) \\ 2 & -1+3 & (2)(0) \end{bmatrix} \right) &= \det \left(\begin{bmatrix} 1 & 2 & (2)(2) \\ 3 & 4 & (2)(1) \\ 2 & -1 & (2)(0) \end{bmatrix} \right) + \det \left(\begin{bmatrix} 1 & 5 & (2)(2) \\ 3 & 6 & (2)(1) \\ 2 & 3 & (2)(0) \end{bmatrix} \right) \\ &= (2) \det \left(\begin{bmatrix} 1 & 2 & 2 \\ 3 & 4 & 1 \\ 2 & -1 & 0 \end{bmatrix} \right) + (2) \det \left(\begin{bmatrix} 1 & 5 & 2 \\ 3 & 6 & 1 \\ 2 & 3 & 0 \end{bmatrix} \right). \end{aligned}$$

Exercises

10.0.8 Problem. Determine which of the following statements are true. If a statement is false, then provide a counterexample.

- i. The determinant is defined for every matrix.
- ii. Multiplying a column of a matrix by a scalar has the effect of multiplying the determinant by the same scalar.
- iii. The determinant of a square zero matrix is zero.
- iv. For any nonnegative integer n and any scalar $c \in \mathbb{K}$, we have $\det(c \mathbf{I}_n) = c^n$.

10.1 Properties of Determinants

WHAT PROPERTIES DOES THE DETERMINANT ENJOY? Relying only the key determinantal properties [10.0.6], we enumerate several useful consequences. Throughout, let n be a nonnegative integer and let $\vec{a}_1, \vec{a}_2, \dots, \vec{a}_n \in \mathbb{K}^n$ denote the columns of an $(n \times n)$ -matrix \mathbf{A} .

10.1.0 Proposition (Zero column vanishing). *When a matrix has a column of zeros, its determinant equals 0.*

Proof. In the matrix \mathbf{A} , suppose that $\vec{a}_i = \vec{0} = 0 \vec{a}_i$ for some column index $1 \leq i \leq n$. Linearity of the determinant [10.0.6] in the i -th column gives

$$\begin{aligned} &\det([\vec{a}_1 \ \vec{a}_2 \ \cdots \ \vec{a}_{i-1} \ \vec{a}_i \ \vec{a}_{i+1} \ \vec{a}_{i+2} \ \cdots \ \vec{a}_n]) \\ &= \det([\vec{a}_1 \ \vec{a}_2 \ \cdots \ \vec{a}_{i-1} \ 0 \vec{a}_i \ \vec{a}_{i+1} \ \vec{a}_{i+2} \ \cdots \ \vec{a}_n]) \\ &= (0) \det([\vec{a}_1 \ \vec{a}_2 \ \cdots \ \vec{a}_{i-1} \ \vec{a}_i \ \vec{a}_{i+1} \ \vec{a}_{i+2} \ \cdots \ \vec{a}_n]) = 0. \quad \square \end{aligned}$$

10.1.1 Lemma (Invariance under adjacent column add). *When a multiple of a column is added to an adjacent column, the determinant is unchanged.*

Proof. Linearity of the determinant in the i -th column and vanishing when adjacent columns are equal [10.0.6] yields

$$\begin{aligned} &\det([\vec{a}_1 \ \vec{a}_2 \ \cdots \ \vec{a}_i \ \vec{a}_{i+1} + c \vec{a}_i \ \vec{a}_{i+2} \ \vec{a}_{i+3} \ \cdots \ \vec{a}_n]) \\ &= \det([\vec{a}_1 \ \vec{a}_2 \ \cdots \ \vec{a}_i \ \vec{a}_{i+1} \ \vec{a}_{i+2} \ \vec{a}_{i+3} \ \cdots \ \vec{a}_n]) + c \det([\vec{a}_1 \ \vec{a}_2 \ \cdots \ \vec{a}_i \ \vec{a}_i \ \vec{a}_{i+2} \ \vec{a}_{i+3} \ \cdots \ \vec{a}_n]) \\ &= \det([\vec{a}_1 \ \vec{a}_2 \ \cdots \ \vec{a}_i \ \vec{a}_{i+1} \ \vec{a}_{i+2} \ \vec{a}_{i+3} \ \cdots \ \vec{a}_n]). \end{aligned}$$

Thus, multiplying the i -th column by the scalar c and adding it to the $(i+1)$ -st column does not change the determinant. \square

10.1.2 Problem. Compute $\det \begin{pmatrix} -5 & 0 & -6 & 3 \\ -6 & 5 & 7 & -1 \\ 4 & -3 & -7 & 2 \\ 9 & -6 & 4 & -5 \end{pmatrix}$.

Solution. After multiplying the fourth column by 2 and adding it to the third column, Lemma 10.1.1 gives

$$\det \begin{pmatrix} -5 & 0 & -6 & 3 \\ -6 & 5 & 7 & -1 \\ 4 & -3 & -7 & 2 \\ 9 & -6 & 4 & -5 \end{pmatrix} \xrightarrow[=]{\vec{c}_3 \mapsto \vec{c}_3 + 2\vec{c}_4} \det \begin{pmatrix} -5 & 0 & 0 & 3 \\ -6 & 5 & 5 & -1 \\ 4 & -3 & -3 & 2 \\ 9 & -6 & -6 & -5 \end{pmatrix} = 0,$$

because the determinant vanishing whenever two adjacent columns are equal [10.0.6]. □

10.1.3 Lemma (Negation under adjacent column swap). *When two adjacent columns are interchanged, the determinant is multiplied by -1 .*

Proof. Using Lemma 10.1.1 three times and linearity in the $(i + 1)$ -st column [10.0.6], we have

$$\begin{aligned} & \det([\vec{a}_1 \ \vec{a}_2 \ \cdots \ \vec{a}_{i-1} \ \vec{a}_i \ \vec{a}_{i+1} \ \vec{a}_{i+2} \ \vec{a}_{i+3} \ \cdots \ \vec{a}_n]) \\ \xrightarrow[=]{\vec{c}_{i+1} \mapsto \vec{c}_{i+1} - \vec{c}_i} & \det([\vec{a}_1 \ \vec{a}_2 \ \cdots \ \vec{a}_{i-1} \ \vec{a}_i \ \vec{a}_{i+1} - \vec{a}_i \ \vec{a}_{i+2} \ \vec{a}_{i+3} \ \cdots \ \vec{a}_n]) \\ \xrightarrow[=]{\vec{c}_i \mapsto \vec{c}_i + \vec{c}_{i+1}} & \det([\vec{a}_1 \ \vec{a}_2 \ \cdots \ \vec{a}_{i-1} \ \vec{a}_i + (\vec{a}_{i+1} - \vec{a}_i) \ \vec{a}_{i+1} - \vec{a}_i \ \vec{a}_{i+2} \ \vec{a}_{i+3} \ \cdots \ \vec{a}_n]) \\ & = \det([\vec{a}_1 \ \vec{a}_2 \ \cdots \ \vec{a}_{i-1} \ \vec{a}_{i+1} \ \vec{a}_{i+1} - \vec{a}_i \ \vec{a}_{i+2} \ \vec{a}_{i+3} \ \cdots \ \vec{a}_n]) \\ \xrightarrow[=]{\vec{c}_{i+1} \mapsto \vec{c}_{i+1} - \vec{c}_i} & \det([\vec{a}_1 \ \vec{a}_2 \ \cdots \ \vec{a}_{i-1} \ \vec{a}_{i+1} \ -\vec{a}_i \ \vec{a}_{i+2} \ \vec{a}_{i+3} \ \cdots \ \vec{a}_n]) \\ & = (-1) \det([\vec{a}_1 \ \vec{a}_2 \ \cdots \ \vec{a}_{i-1} \ \vec{a}_{i+1} \ \vec{a}_i \ \vec{a}_{i+2} \ \vec{a}_{i+3} \ \cdots \ \vec{a}_n]). \end{aligned}$$

Thus, interchanging the i -th and $(i + 1)$ -st columns changes the sign of the determinant. □

10.1.4 Proposition (Negation under a column swap). *When any two columns are interchanged, the determinant is multiplied by -1 .*

Proof. Interchanging any two columns can be accomplished by interchanging an odd number of adjacent columns. To be more explicitly, we have

$$\begin{aligned} & \det([\vec{a}_1 \ \vec{a}_2 \ \cdots \ \vec{a}_{i-1} \ \vec{a}_i \ \vec{a}_{i+1} \ \cdots \ \vec{a}_{i+j-2} \ \vec{a}_{i+j-1} \ \vec{a}_{i+j} \ \vec{a}_{j+1} \ \cdots \ \vec{a}_n]) \\ \xrightarrow[=]{\vec{c}_i \mapsto \vec{c}_{i+1}, \vec{c}_{i+1} \mapsto \vec{c}_i} & (-1) \det([\vec{a}_1 \ \vec{a}_2 \ \cdots \ \vec{a}_{i-1} \ \vec{a}_{i+1} \ \vec{a}_i \ \cdots \ \vec{a}_{i+j-2} \ \vec{a}_{i+j-1} \ \vec{a}_{i+j} \ \vec{a}_{j+1} \ \cdots \ \vec{a}_n]) \\ & \quad \vdots \\ & = (-1)^j \det([\vec{a}_1 \ \vec{a}_2 \ \cdots \ \vec{a}_{i-1} \ \vec{a}_{i+1} \ \vec{a}_{i+2} \ \cdots \ \vec{a}_{i+j-1} \ \vec{a}_{i+j} \ \vec{a}_i \ \vec{a}_{j+1} \ \cdots \ \vec{a}_n]) \\ \xrightarrow[=]{\vec{c}_{i+j-1} \mapsto \vec{c}_{i+j-2}, \vec{c}_{i+j-2} \mapsto \vec{c}_{i+j-1}} & (-1)^{j+1} \det([\vec{a}_1 \ \vec{a}_2 \ \cdots \ \vec{a}_{i-1} \ \vec{a}_{i+1} \ \vec{a}_{i+2} \ \cdots \ \vec{a}_{i+j} \ \vec{a}_{i+j-1} \ \vec{a}_i \ \vec{a}_{j+1} \ \cdots \ \vec{a}_n]) \\ & \quad \vdots \\ & = (-1)^{2j-1} \det([\vec{a}_1 \ \vec{a}_2 \ \cdots \ \vec{a}_{i-1} \ \vec{a}_{i+j} \ \vec{a}_{i+1} \ \cdots \ \vec{a}_{i+j-2} \ \vec{a}_{i+j-1} \ \vec{a}_i \ \vec{a}_{j+1} \ \cdots \ \vec{a}_n]) \\ & = (-1) \det([\vec{a}_1 \ \vec{a}_2 \ \cdots \ \vec{a}_{i-1} \ \vec{a}_{i+j} \ \vec{a}_{i+1} \ \cdots \ \vec{a}_{i+j-2} \ \vec{a}_{i+j-1} \ \vec{a}_i \ \vec{a}_{j+1} \ \cdots \ \vec{a}_n]). \end{aligned}$$

Hence, interchanging the i -th and $(i + j)$ -th columns changes the sign of the determinant. \square

10.1.5 Corollary (Vanishing under column repetition). *When two columns of a matrix are equal, its determinant is 0.*

Proof. Interchanging columns yields a matrix with two adjacent columns being equal, so the determinant vanishes [10.0.6]. \square

10.1.6 Proposition (Invariance under column add). *When a multiple of a column is added to another column, the determinant is unchanged.*

Proof. An elementary column addition operation can be performed by a column swap, an adjacent column addition, and then reversing the column swaps. More explicitly, to multiply \vec{a}_i by the scalar c and add it to \vec{a}_{i+j} , we do the following:

$$\begin{aligned} & \det([\vec{a}_1 \ \vec{a}_2 \ \cdots \ \vec{a}_{i-1} \ \vec{a}_i \ \vec{a}_{i+1} \ \cdots \ \vec{a}_{i+j-2} \ \vec{a}_{i+j-1} \ \vec{a}_{i+j} \ \vec{a}_{i+j+1} \ \cdots \ \vec{a}_n]) \\ \xrightarrow[\text{=}]{\substack{\vec{c}_i \mapsto \vec{c}_{i+j-1} \\ \vec{c}_{i+j-1} \mapsto \vec{c}_i}} & (-1) \det([\vec{a}_1 \ \vec{a}_2 \ \cdots \ \vec{a}_{i-1} \ \vec{a}_{i+j-1} \ \vec{a}_{i+1} \ \cdots \ \vec{a}_{i+j-2} \ \vec{a}_i \ \vec{a}_{i+j} \ \vec{a}_{i+j+1} \ \cdots \ \vec{a}_n]) \\ \xrightarrow[\text{=}]{\vec{c}_{i+1} \mapsto \vec{c}_{i+1} + c \vec{c}_i} & (-1) \det([\vec{a}_1 \ \vec{a}_2 \ \cdots \ \vec{a}_{i-1} \ \vec{a}_{i+j+1} \ \vec{a}_{i+1} \ \cdots \ \vec{a}_{i+j-2} \ \vec{a}_i \ \vec{a}_{i+j} + c \vec{a}_i \ \vec{a}_{i+j+1} \ \cdots \ \vec{a}_n]) \\ \xrightarrow[\text{=}]{\substack{\vec{c}_i \mapsto \vec{c}_{i+j-1} \\ \vec{c}_{i+j-1} \mapsto \vec{c}_i}} & (-1)^2 \det([\vec{a}_1 \ \vec{a}_2 \ \cdots \ \vec{a}_{i-1} \ \vec{a}_i \ \vec{a}_{i+1} \ \cdots \ \vec{a}_{i+j-2} \ \vec{a}_{i+j-1} \ \vec{a}_{i+j} + c \vec{a}_i \ \vec{a}_{i+j+1} \ \cdots \ \vec{a}_n]) \\ & = \det([\vec{a}_1 \ \vec{a}_2 \ \cdots \ \vec{a}_{i-1} \ \vec{a}_i \ \vec{a}_{i+1} \ \cdots \ \vec{a}_{i+j-2} \ \vec{a}_{i+j-1} \ \vec{a}_{i+j} + c \vec{a}_i \ \vec{a}_{i+j+1} \ \cdots \ \vec{a}_n]). \end{aligned}$$

Therefore, adding c times the i -th column to the $(i + j)$ -th column does not change the determinant. \square

Exploiting this property is frequently the most efficient way to evaluate a determinant.

10.1.7 Problem. Compute $\det \begin{bmatrix} 1 & -4 & 2 \\ -2 & 9 & -9 \\ -1 & 7 & 0 \end{bmatrix}$.

Solution. We have

$$\begin{aligned} \det \begin{bmatrix} 1 & -4 & 2 \\ -2 & 9 & -9 \\ -1 & 7 & 0 \end{bmatrix} & \xrightarrow[\text{=}]{\substack{\vec{c}_2 \mapsto \vec{c}_2 + 4\vec{c}_1 \\ \vec{c}_3 \mapsto \vec{c}_3 - 3\vec{c}_1}} \det \begin{bmatrix} 1 & 0 & 0 \\ -2 & 1 & -5 \\ -1 & 3 & 2 \end{bmatrix} \\ & \xrightarrow[\text{=}]{\vec{c}_3 \mapsto \vec{c}_3 + 5\vec{c}_2} \det \begin{bmatrix} 1 & 0 & 0 \\ -2 & 1 & 0 \\ -1 & 3 & 17 \end{bmatrix} = 17. \quad \square \end{aligned}$$

$$\begin{aligned} \det \begin{bmatrix} 1 & & & \\ & \ddots & & \\ & & 1 & \\ & & & \ddots \\ & & c & & \ddots \\ & & & & & 1 \end{bmatrix} &= 1 \\ \det \begin{bmatrix} 1 & & & \\ & \ddots & & \\ & & 0 & \cdots & 1 \\ & & & \ddots & \\ & & 1 & \cdots & 0 \\ & & & & & \ddots \\ & & & & & & 1 \end{bmatrix} &= -1 \\ \det \begin{bmatrix} 1 & & & \\ & \ddots & & \\ & & 1 & \\ & & & \ddots \\ & & & & d \\ & & & & & \ddots \\ & & & & & & 1 \end{bmatrix} &= d. \end{aligned}$$

10.1.8 Corollary. *The determinants of the elementary matrices are*

$$\begin{aligned} \det(\mathbf{I} + c \mathbf{E}_{j,k}) &= 1, \\ \det(\mathbf{I} + \mathbf{E}_{j,k} + \mathbf{E}_{k,j} - \mathbf{E}_{j,j} - \mathbf{E}_{k,k}) &= -1, \\ \det(\mathbf{I} + (d - 1)\mathbf{E}_{j,j}) &= d. \end{aligned}$$

Moreover, the determinant of an elementary matrix \mathbf{R} is invariant under taking the transpose: $\det(\mathbf{R}) = \det(\mathbf{R}^T)$

Proof. Invariance under elementary column addition establishes the first, sign change under columns swaps establishes the second, and linearity of the i -th column establishes the third. \square

10.1.9 Corollary. For any elementary matrix \mathbf{R} and any square matrix \mathbf{A} , we have $\det(\mathbf{A}\mathbf{R}) = \det(\mathbf{A}) \det(\mathbf{R})$.

Proof. Left multiplication by an elementary matrix is equivalent to the corresponding elementary column operation, so the proposition follows from the properties of determinants and Corollary 10.1.8. \square

Exercises

10.1.10 Problem. Determine which of the following statements are true. If a statement is false, then provide a counterexample.

- i. The determinant of a nonzero matrix is never zero.
- ii. The determinant of a matrix is zero only if the matrix contains a column of zeros.
- iii. Performing elementary column operations does not change the determinant.
- iv. The determinant of a product of matrices equals the product of determinants if the matrix on the right is elementary.

10.1.11 Problem. Find the determinant of the matrix

$$\begin{bmatrix} 1 & 2 & 0 & -1 & 2 \\ 2 & 1 & 1 & 0 & 7 \\ 0 & 3 & 0 & 0 & -2 \\ -1 & -10 & 1 & 1 & 1 \\ 0 & 9 & 0 & 0 & 1 \end{bmatrix}.$$

10.2 Characterization of Determinants

HOW DO WE CHARACTERIZE THE DETERMINANT? As outlined in our overall strategy [10.0.0], we can now use the key properties [10.0.6] to characterize the determinant function. First, we record a convenient factorization for a non-invertible matrix.

10.2.0 Lemma. For any non-invertible matrix \mathbf{A} , there exists a matrix \mathbf{B} whose last column is zero and elementary matrices $\mathbf{R}_1, \mathbf{R}_2, \dots, \mathbf{R}_\ell$ such that $\mathbf{A} = \mathbf{B}\mathbf{R}_1\mathbf{R}_2 \cdots \mathbf{R}_\ell$.

Proof. Let \mathbf{B}^\top be the reduced row echelon form of the matrix \mathbf{A}^\top . By the row reduction algorithm [4.2.0], there exists elementary matrices $\tilde{\mathbf{R}}_1, \tilde{\mathbf{R}}_2, \dots, \tilde{\mathbf{R}}_\ell$ such that $\mathbf{B}^\top = \tilde{\mathbf{R}}_\ell \tilde{\mathbf{R}}_{\ell-1} \cdots \tilde{\mathbf{R}}_1 \mathbf{A}^\top$. The properties of the transpose [5.2.7] establish that $\mathbf{A} = \mathbf{B} (\tilde{\mathbf{R}}_\ell^\top)^{-1} (\tilde{\mathbf{R}}_{\ell-1}^\top)^{-1} \cdots (\tilde{\mathbf{R}}_1^\top)^{-1}$. Since the transpose and inverse of an elementary matrix is again an

elementary matrix [8.0.2], set $\mathbf{R}_j := (\tilde{\mathbf{R}}_{\ell-j}^\top)^{-1}$ for all $1 \leq j \leq \ell$ to obtain $\mathbf{A} = \mathbf{B} \mathbf{R}_1 \mathbf{R}_2 \cdots \mathbf{R}_\ell$. Since the matrix \mathbf{A} is not invertible, the characterizations of invertible matrices [8.0.3] imply that \mathbf{A}^\top is not invertible. It follows that the bottom row of \mathbf{B}^\top does not contain a leading one and the last column of \mathbf{B} is zero. \square

10.2.1 Theorem (Characterization of determinants). *The determinant is the only function satisfying the key properties [10.0.6]. Moreover, a square matrix is invertible if and only if its determinant is nonzero.*

Proof. Let \mathbf{A} be a square matrix. To prove the first part, we show that one can compute $\det(\mathbf{A})$ using only the key properties of the determinant and their consequences. We consider two cases.

- Suppose that \mathbf{A} is invertible. It follows from our characterization of invertible matrices that the matrix \mathbf{A} is a product of elementary matrices: $\mathbf{A} = \mathbf{R}_1 \mathbf{R}_2 \cdots \mathbf{R}_\ell$. Using the compatibility of determinants with multiplication by elementary matrices [10.1.9] yields

$$\begin{aligned} \det(\mathbf{A}) &= \det(\mathbf{R}_1 \mathbf{R}_2 \cdots \mathbf{R}_\ell) \\ &= \det(\mathbf{R}_1 \mathbf{R}_2 \cdots \mathbf{R}_{\ell-1}) \det(\mathbf{R}_\ell) \\ &\quad \vdots \\ &= \det(\mathbf{R}_1) \det(\mathbf{R}_2) \cdots \det(\mathbf{R}_\ell). \end{aligned}$$

Since the key properties determine the determinants of elementary matrices [10.1.8] and they are nonzero, we are able to compute $\det(\mathbf{A})$ in this case and it is nonzero.

- Suppose that \mathbf{A} is not invertible. Lemma 10.2.0 produces the factorization $\mathbf{A} = \mathbf{B} \mathbf{R}_1 \mathbf{R}_2 \cdots \mathbf{R}_\ell$ and the compatibility of determinants with multiplication by elementary matrices [10.1.9] gives

$$\begin{aligned} \det(\mathbf{A}) &= \det(\mathbf{B} \mathbf{R}_1 \cdots \mathbf{R}_\ell) \\ &= \det(\mathbf{B} \mathbf{R}_1 \cdots \mathbf{R}_{\ell-1}) \det(\mathbf{R}_\ell) \\ &\quad \vdots \\ &= \det(\mathbf{B}) \det(\mathbf{R}_1) \cdots \det(\mathbf{R}_\ell). \end{aligned}$$

Since the matrix \mathbf{B} has a column of zeros, a consequence of the key properties [10.1.0] establishes that $\det(\mathbf{B}) = 0$. Therefore, we are able to compute $\det(\mathbf{A})$ in this case and it equals 0. \square

Exploiting this technique of proof, we also obtain two important properties of determinants.

10.2.2 Theorem. *Let n be a nonnegative integer. For any $(n \times n)$ -matrices \mathbf{A} and \mathbf{B} , we have*

$$\begin{aligned} \text{(compatibility with transpose)} \quad & \det(\mathbf{A}^\top) = \det(\mathbf{A}) \\ \text{(compatibility with multiplication)} \quad & \det(\mathbf{B} \mathbf{A}) = \det(\mathbf{B}) \det(\mathbf{A}) \end{aligned}$$

Proof. We consider two cases.

- Suppose that \mathbf{A} is invertible. The characterization of invertible matrices [8.0.3] shows that \mathbf{A} is a product of elementary matrices: $\mathbf{A} = \mathbf{R}_1 \mathbf{R}_2 \cdots \mathbf{R}_\ell$. Combining the compatibility of determinants with multiplication by elementary matrices [10.1.9], the determinants of elementary matrices [10.1.8], and the commutativity of the multiplication of scalars gives

$$\begin{aligned} \det(\mathbf{A}) &= \det(\mathbf{R}_1 \mathbf{R}_2 \cdots \mathbf{R}_\ell) \\ &= \det(\mathbf{R}_1) \det(\mathbf{R}_2) \cdots \det(\mathbf{R}_\ell) \\ &= \det(\mathbf{R}_1^\top) \det(\mathbf{R}_2^\top) \cdots \det(\mathbf{R}_\ell^\top) \\ &= \det(\mathbf{R}_\ell^\top) \det(\mathbf{R}_{\ell-1}^\top) \cdots \det(\mathbf{R}_1^\top) \\ &= \det(\mathbf{R}_\ell^\top \mathbf{R}_{\ell-1}^\top \cdots \mathbf{R}_1^\top) \\ &= \det((\mathbf{R}_1 \mathbf{R}_2 \cdots \mathbf{R}_\ell)^\top) = \det(\mathbf{A}^\top). \end{aligned}$$

Similarly, the compatibility of determinants with multiplication by elementary matrices [10.1.9] gives

$$\begin{aligned} \det(\mathbf{B} \mathbf{A}) &= \det(\mathbf{B} \mathbf{R}_1 \mathbf{R}_2 \cdots \mathbf{R}_\ell) \\ &= \det(\mathbf{B} \mathbf{R}_1 \mathbf{R}_2 \cdots \mathbf{R}_{\ell-1}) \det(\mathbf{R}_\ell) \\ &\quad \vdots \\ &= \det(\mathbf{B}) \det(\mathbf{R}_1) \det(\mathbf{R}_2) \cdots \det(\mathbf{R}_\ell) \\ &= \det(\mathbf{B}) \det(\mathbf{R}_1 \mathbf{R}_2) \det(\mathbf{R}_3) \cdots \det(\mathbf{R}_\ell) \\ &\quad \vdots \\ &= \det(\mathbf{B}) \det(\mathbf{R}_1 \mathbf{R}_2 \cdots \mathbf{R}_\ell) \\ &= \det(\mathbf{B}) \det(\mathbf{A}). \end{aligned}$$

- Suppose that \mathbf{A} is not invertible. Having a nonzero determinant characterizes an invertible matrix, so $\det(\mathbf{A}) = 0$ and $\det(\mathbf{B}) \det(\mathbf{A}) = 0$. Since the characterizations of invertible matrices [8.0.3] imply that \mathbf{A}^\top is not invertible, we also have $\det(\mathbf{A}^\top) = 0$. Furthermore, Lemma 10.2.0 gives a factorization $\mathbf{A} = \mathbf{B}' \mathbf{R}_1 \mathbf{R}_2 \cdots \mathbf{R}_\ell$ where the last column of the matrix \mathbf{B}' is zero and $\mathbf{R}_1, \mathbf{R}_2, \dots, \mathbf{R}_\ell$ are elementary matrices. It follows that the last column of the matrix product $\mathbf{B} \mathbf{B}'$ is zero, so $\det(\mathbf{B} \mathbf{B}') = 0$. Hence, the compatibility of determinants with multiplication by elementary matrices [10.1.9] yields

$$\begin{aligned} 0 &= \det(\mathbf{B} \mathbf{B}') = \det(\mathbf{B} \mathbf{B}') \det(\mathbf{R}_1) \det(\mathbf{R}_2) \cdots \det(\mathbf{R}_\ell) \\ &= \det(\mathbf{B} \mathbf{B}' \mathbf{R}_1 \mathbf{R}_2 \cdots \mathbf{R}_\ell) = \det(\mathbf{B} \mathbf{A}). \quad \square \end{aligned}$$

10.2.3 Corollary. *The key properties of the determinant and all of their consequences hold when the word “column” is replaced by the word “row”.*

Proof. The map $\mathbf{A} \mapsto \mathbf{A}^\top$ interchanges rows and columns, so the claim follows the invariance of determinants under transposition. \square

10.2.4 Problem. Show that $\det \begin{pmatrix} 1 & 2 & 5 & 6 \\ 3 & 1 & 7 & 7 \\ 0 & 0 & 2 & 3 \\ 4 & 2 & 1 & 5 \end{pmatrix} = -\det \begin{pmatrix} 2 & 1 & 5 & 1 \\ 1 & 3 & 7 & 0 \\ 0 & 0 & 2 & 1 \\ 2 & 4 & 1 & 4 \end{pmatrix}$.

Solution. Interchanging the first two columns and subtracting the third from the fourth converts the left matrix into the right.

Hence, the determinant is multiplied by -1 . \square

10.2.5 Problem. For any positive integer n , compute

$$D_n := \det \begin{pmatrix} 3 & 1 & 1 & 1 & \cdots & 1 \\ 1 & 4 & 1 & 1 & \cdots & 1 \\ 1 & 1 & 5 & 1 & \cdots & 1 \\ 1 & 1 & 1 & 6 & \cdots & 1 \\ \vdots & \vdots & \vdots & \vdots & \ddots & \vdots \\ 1 & 1 & 1 & 1 & \cdots & n+1 \end{pmatrix}.$$

Solution. Subtract the first row from every other row and add $\frac{2}{k+1}$ times the k -th column to the first for all $2 \leq k \leq n-1$ to obtain

$$D_n = \det \begin{pmatrix} 3 & 1 & 1 & 1 & \cdots & 1 \\ -2 & 3 & 0 & 0 & \cdots & 0 \\ -2 & 0 & 4 & 0 & \cdots & 0 \\ -2 & 0 & 0 & 5 & \cdots & 0 \\ \vdots & \vdots & \vdots & \vdots & \ddots & \vdots \\ -2 & 0 & 0 & 0 & \cdots & n \end{pmatrix} = \det \begin{pmatrix} 3 + \frac{2}{3} + \frac{2}{4} + \cdots + \frac{2}{n} & 1 & 1 & 1 & \cdots & 1 \\ 0 & 3 & 0 & 0 & \cdots & 0 \\ 0 & 0 & 4 & 0 & \cdots & 0 \\ 0 & 0 & 0 & 5 & \cdots & 0 \\ \vdots & \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & 0 & 0 & \cdots & n \end{pmatrix}.$$

Thus, we deduce that $D_n = n!(1 + \frac{1}{2} + \frac{1}{3} + \cdots + \frac{1}{n})$. \square

Exercises

10.2.6 Problem. Determine which of the following statements are true. If a statement is false, then provide a counterexample.

- i. The determinant of any product matrices equals the product of the determinants.
- ii. The determinant of a matrix and its transpose are equal.

10.2.7 Problem. Determine all values of θ for which the matrix

$$\begin{bmatrix} \sin(\theta) & 3 & -\cos(\theta) \\ 0 & 2 & 0 \\ \cos(\theta) & -3 & \sin(\theta) \end{bmatrix}$$

is invertible.

10.2.8 Problem.

Let n be a positive integer. Let \mathbf{A} , \mathbf{B} , \mathbf{C} , and \mathbf{D} be $(n \times n)$ -matrices with \mathbf{A} invertible.

- i. Show that $\det \begin{bmatrix} \mathbf{A} & \mathbf{C} \\ \mathbf{0} & \mathbf{D} \end{bmatrix} = \det(\mathbf{A}) \det(\mathbf{D})$.

Hint: $\begin{bmatrix} \mathbf{A} & \mathbf{C} \\ \mathbf{0} & \mathbf{D} \end{bmatrix} = \begin{bmatrix} \mathbf{A} & \mathbf{0} \\ \mathbf{0} & \mathbf{I} \end{bmatrix} \begin{bmatrix} \mathbf{I} & \mathbf{A}^{-1} \mathbf{C} \\ \mathbf{0} & \mathbf{D} \end{bmatrix}$

- ii. Find matrices \mathbf{X} and \mathbf{Y} which produce the block LU factorization

$$\begin{bmatrix} \mathbf{A} & \mathbf{C} \\ \mathbf{B} & \mathbf{D} \end{bmatrix} = \begin{bmatrix} \mathbf{I} & \mathbf{0} \\ \mathbf{X} & \mathbf{I} \end{bmatrix} \begin{bmatrix} \mathbf{A} & \mathbf{C} \\ \mathbf{0} & \mathbf{Y} \end{bmatrix}.$$

- iii. Show that $\det\left(\begin{bmatrix} \mathbf{A} & \mathbf{C} \\ \mathbf{B} & \mathbf{D} \end{bmatrix}\right) = \det(\mathbf{A}) \det(\mathbf{D} - \mathbf{B} \mathbf{A}^{-1} \mathbf{C})$.

- iv. If $\mathbf{A} \mathbf{B} = \mathbf{B} \mathbf{A}$ then prove that $\det\left(\begin{bmatrix} \mathbf{A} & \mathbf{C} \\ \mathbf{B} & \mathbf{D} \end{bmatrix}\right) = \det(\mathbf{A} \mathbf{D} - \mathbf{B} \mathbf{C})$.

- v. If $\mathbf{A} \mathbf{B} \neq \mathbf{B} \mathbf{A}$, then give an example such that

$$\det\left(\begin{bmatrix} \mathbf{A} & \mathbf{C} \\ \mathbf{B} & \mathbf{D} \end{bmatrix}\right) \neq \det(\mathbf{A} \mathbf{D} - \mathbf{B} \mathbf{C}).$$

10.2.9 Problem.

- i. Find the determinants of the following matrices:

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

- ii. For any positive integer n , use the results in part *i* to guess the determinant of the $(n \times n)$ -matrix below. Confirm your guess by using properties of determinants and induction.

$$\mathbf{K}_n := \begin{bmatrix} 3 & 2 & 0 & \cdots & 0 & 0 \\ 1 & 3 & 2 & \cdots & 0 & 0 \\ 0 & 1 & 3 & \cdots & 0 & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots & \vdots \\ 0 & 0 & 0 & \cdots & 3 & 2 \\ 0 & 0 & 0 & \cdots & 1 & 3 \end{bmatrix}.$$