

Announcements

Monday, October 22

- ▶ You should already have the link to view your graded midterm online.
 - ▶ You won't get the hard copy back.
 - ▶ Print the PDF if you want one.

- ▶ Send regrade requests by **tomorrow**.

- ▶ WeBWork 4.5 is due on Wednesday at 11:59pm.

- ▶ No quiz on Friday!

- ▶ Withdraw deadline is this Saturday, 10/27.

- ▶ My office is Skiles 244 and Rabinoffice hours are: Mondays, 12–1pm; Wednesdays, 1–3pm.

Chapter 5

Determinants

Section 5.1


Determinants: Definition

Orientation

Recall: This course is about learning to:

- ▶ Solve the matrix equation $Ax = b$
We've said most of what we'll say about this topic now.
- ▶ Solve the matrix equation $Ax = \lambda x$ (eigenvalue problem)
We are now aiming at this.
- ▶ Almost solve the equation $Ax = b$
This will happen later.

The next topic is *determinants*.

This is a completely magical  function that takes a square matrix and gives you a number.

It is a very complicated function—the formula for the determinant of a 10×10 matrix has 3,628,800 summands—so instead of writing down the formula, we'll give other ways to compute it.

Today is mostly about the *theory* of the determinant; in the next lecture we will focus on *computation*.

A Definition of Determinant

Definition

The **determinant** is a function

determinants are only for square matrices!

$$\det: \{n \times n \text{ matrices}\} \rightarrow \mathbf{R}$$

with the following properties:

1. If you do a row replacement on a matrix, the determinant doesn't change.
2. If you scale a row by c , the determinant is multiplied by c .
3. If you swap two rows of a matrix, the determinant is multiplied by -1 .
4. $\det(I_n) = 1$.

Example:

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This is a *definition* because it tells you how to compute the determinant: row reduce!

It's not at all obvious that you get the same determinant if you row reduce in two different ways, but this is magically true!

Special Cases

Special Case 1

If A has a zero row, then $\det(A) = 0$.

Why?

Special Cases

Special Case 2

If A is upper-triangular, then the determinant is the product of the diagonal entries:

$$\det \begin{pmatrix} a & * & * \\ 0 & b & * \\ 0 & 0 & c \end{pmatrix} = abc.$$

Upper-triangular means the only nonzero entries are on or above the diagonal.

Why?

Computing Determinants

Method 1

Theorem

Let A be a square matrix. Suppose you do some number of row operations on A to get a matrix B in row echelon form. Then

$$\det(A) = (-1)^r \frac{(\text{product of the diagonal entries of } B)}{(\text{product of the scaling factors})},$$

where r is the number of row swaps.

Why?

Remark

This is generally the fastest way to compute a determinant of a large matrix, either by hand or by computer.

Row reduction is $O(n^3)$; cofactor expansion (next time) is $O(n!) \sim O(n^n \sqrt{n})$.

This is important in real life, when you're usually working with matrices with a gazillion columns.

Computing Determinants

Example

Computing Determinants

2×2 Example

Let's compute the determinant of $A = \begin{pmatrix} a & b \\ c & d \end{pmatrix}$, a general 2×2 matrix.


► If $a = 0$, then

$$\det \begin{pmatrix} a & b \\ c & d \end{pmatrix} =$$

► Otherwise,

$$\det \begin{pmatrix} a & b \\ c & d \end{pmatrix} =$$

In both cases, the determinant magically turns out to be


$$\det \begin{pmatrix} a & b \\ c & d \end{pmatrix} = ad - bc.$$

Determinants and Invertibility

Theorem

A square matrix A is invertible if and only if $\det(A)$ is nonzero.

Why?

- ▶ If A is invertible, then its reduced row echelon form is the identity matrix, which has determinant equal to 1.
- ▶ If A is not invertible, then its reduced row echelon form has a zero row, hence has zero determinant.
- ▶ Doing row operations doesn't change whether the determinant is zero.

Determinants and Products

Theorem

If A and B are two $n \times n$ matrices, then

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

Why?

Theorem

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


Why?

Transposes

Review

Recall: The **transpose** of an $m \times n$ matrix A is the $n \times m$ matrix A^T whose rows are the columns of A . In other words, the ij entry of A^T is a_{ji} .

$$\begin{array}{ccc} A & & A^T \\ \left(\begin{array}{ccc} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \end{array} \right) & \rightsquigarrow & \left(\begin{array}{cc} a_{11} & a_{21} \\ a_{12} & a_{22} \\ a_{13} & a_{23} \end{array} \right) \end{array}$$

 flip

Determinants and Transposes

Theorem

If A is a square matrix, then

$$\det(A) = \det(A^T),$$

where A^T is the transpose of A .

Example: $\det \begin{pmatrix} 1 & 2 \\ 3 & 4 \end{pmatrix} = \det \begin{pmatrix} 1 & 3 \\ 2 & 4 \end{pmatrix}$.

As a consequence, \det behaves the same way with respect to *column* operations as row operations.

Corollary ← an immediate consequence of a theorem

If A has a zero column, then $\det(A) = 0$.

Corollary

The determinant of a *lower*-triangular matrix is the product of the diagonal entries.

(The transpose of a lower-triangular matrix is upper-triangular.)

Section 5.3

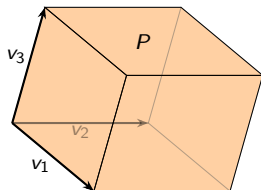
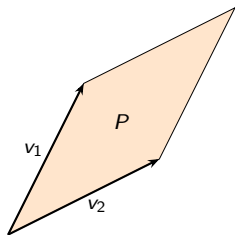
Determinants and Volumes

Determinants and Volumes

Now we discuss a completely different description of (the absolute value of) the determinant, in terms of volumes.

This is a crucial component of the change-of-variables formula in multivariable calculus.

The columns v_1, v_2, \dots, v_n of an $n \times n$ matrix A give you n vectors in \mathbf{R}^n . These determine a **parallelepiped** P .



Theorem

Let A be an $n \times n$ matrix with columns v_1, v_2, \dots, v_n , and let P be the parallelepiped determined by A . Then

$$(\text{volume of } P) = |\det(A)|.$$

Determinants and Volumes

Theorem

Let A be an $n \times n$ matrix with columns v_1, v_2, \dots, v_n , and let P be the parallelepiped determined by A . Then

$$(\text{volume of } P) = |\det(A)|.$$

Sanity check: the volume of P is zero \iff the columns are *linearly dependent* (P is “flat”) \iff the matrix A is not invertible.

Why is the theorem true? You only have to check that the volume behaves the same way under row operations as $|\det|$ does.

Note that the volume of the unit cube (the parallelepiped defined by the identity matrix) is 1.

Determinants and Volumes

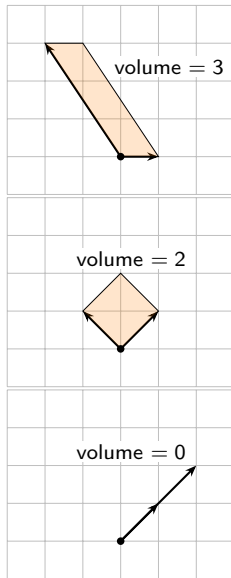
Examples in \mathbb{R}^2

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

$$\det \begin{pmatrix} -1 & 1 \\ 1 & 1 \end{pmatrix} = -2$$

(Should the volume really be -2 ?)

$$\det \begin{pmatrix} 1 & 2 \\ 1 & 2 \end{pmatrix} = 0$$



Determinants and Volumes

Theorem

Let A be an $n \times n$ matrix with columns v_1, v_2, \dots, v_n , and let P be the parallelepiped determined by A . Then

$$(\text{volume of } P) = |\det(A)|.$$

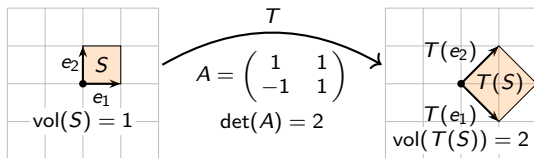
This is even true for curvy shapes, in the following sense.

Theorem

Let A be an $n \times n$ matrix, and let $T(x) = Ax$. If S is any region in \mathbf{R}^n , then

$$(\text{volume of } T(S)) = |\det(A)| (\text{volume of } S).$$

If S is the unit cube, then $T(S)$ is the parallelepiped defined by the columns of A , since the columns of A are $T(e_1), T(e_2), \dots, T(e_n)$. In this case, the second theorem is the same as the first.



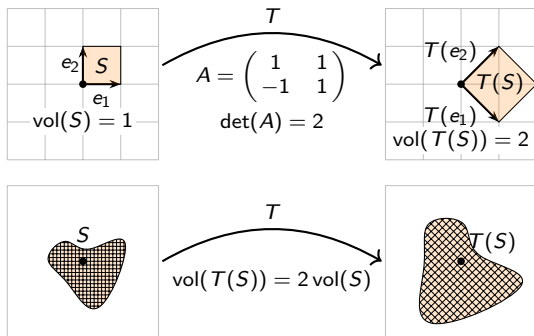
Determinants and Volumes

Theorem

Let A be an $n \times n$ matrix, and let $T(x) = Ax$. If S is any region in \mathbf{R}^n , then

$$(\text{volume of } T(S)) = |\det(A)| (\text{volume of } S).$$

For curvy shapes, you break S up into a bunch of tiny cubes. Each one is scaled by $|\det(A)|$; then you use *calculus* to reduce to the previous situation!



Determinants and Volumes

Example

Theorem

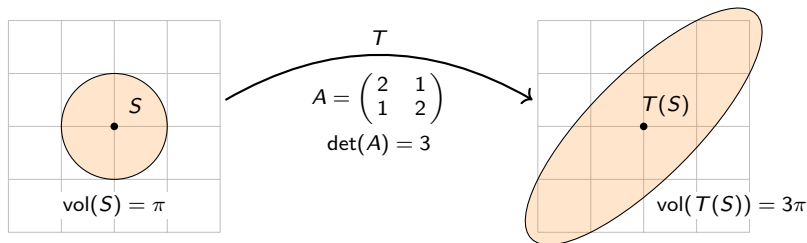
Let A be an $n \times n$ matrix, and let $T(x) = Ax$. If S is any region in \mathbf{R}^n , then

$$(\text{volume of } T(S)) = |\det(A)| (\text{volume of } S).$$

Example: Let S be the unit disk in \mathbf{R}^2 , and let $T(x) = Ax$ for

$$A = \begin{pmatrix} 2 & 1 \\ 1 & 2 \end{pmatrix}.$$

Note that $\det(A) = 3$.



Magical Properties of the Determinant

you really have to know these

1. There is one and only one function $\det: \{\text{square matrices}\} \rightarrow \mathbf{R}$ satisfying the properties (1)–(4) on the second slide.
2. A is invertible if and only if $\det(A) \neq 0$.
3. The determinant of an upper- or lower-triangular matrix is the product of the diagonal entries.
4. If we row reduce A to row echelon form B using r swaps, then

$$\det(A) = (-1)^r \frac{\text{(product of the diagonal entries of } B\text{)}}{\text{(product of the scaling factors)}}.$$

5. $\det(AB) = \det(A)\det(B)$ and $\det(A^{-1}) = \det(A)^{-1}$.
6. $\det(A) = \det(A^T)$.
7. $|\det(A)|$ is the volume of the parallelepiped defined by the columns of A .
8. If A is an $n \times n$ matrix with transformation $T(x) = Ax$, and S is a subset of \mathbf{R}^n , then the volume of $T(S)$ is $|\det(A)|$ times the volume of S . (Even for curvy shapes S .)