

Lecture VI

Easier method to solve equation system.

$$\text{Ex. } \begin{pmatrix} 2 & 1 & -1 \\ 1 & -1 & -2 \\ 2 & 0 & -3 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix}$$

1st: Augmented matrix is

$$\begin{pmatrix} 2 & 1 & -1 & 0 \\ 1 & -1 & -2 & 1 \\ 2 & 0 & -3 & 0 \end{pmatrix} \leftarrow \text{not in row echelon form.}$$

$$\begin{aligned} \text{2st. } & \xrightarrow{\text{① and ② exchange}} \begin{pmatrix} 1 & -1 & -2 & 1 \\ 2 & 1 & -1 & 0 \\ 2 & 0 & -3 & 0 \end{pmatrix} \xrightarrow{\substack{\text{②} - 2\text{①} \\ \text{③} - 2\text{①}}} \begin{pmatrix} 1 & -1 & -2 & 1 \\ 0 & 3 & 3 & -2 \\ 0 & 2 & 1 & -2 \end{pmatrix} \\ & \rightarrow \begin{pmatrix} 1 & -1 & -2 & 1 \\ 0 & 3 & 3 & -2 \\ 0 & 0 & 1 & -\frac{2}{3} \end{pmatrix}. \end{aligned}$$

3 st.

(Old method)

so we need back-solving.

Write the simplified equation.

$$\begin{cases} x_1 - x_2 - 2x_3 = 1 \\ 3x_2 + 3x_3 = -2 \\ x_3 = -\frac{2}{3} \end{cases}$$

$$\Rightarrow x_3 = -\frac{2}{3} \Rightarrow 3x_2 - 2 = -2$$

$$x_2 = 0 \Rightarrow x_1 - 0 - 2 \cdot \left(-\frac{2}{3}\right) = 1$$

$$x_1 = -\frac{1}{3}$$

(New method)

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

$$\begin{array}{l} \textcircled{1} + 2\textcircled{3} \\ \textcircled{2} - 3\textcircled{3} \end{array} \rightarrow \begin{pmatrix} 1 & -1 & 0 & -\frac{1}{3} \\ 0 & 3 & 0 & 0 \\ 0 & 0 & 1 & -\frac{2}{3} \end{pmatrix}$$

$$\textcircled{2} \times \frac{1}{3} \rightarrow \begin{pmatrix} 1 & -1 & 0 & -\frac{1}{3} \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & -\frac{2}{3} \end{pmatrix}$$

$$\textcircled{1} + \textcircled{2} \rightarrow \begin{pmatrix} 1 & 0 & 0 & -\frac{1}{3} \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & -\frac{2}{3} \end{pmatrix}$$

so see write the simplified equation get

$$\begin{cases} x_1 = -\frac{1}{3} \\ x_2 = 0 \\ x_3 = -\frac{2}{3} \end{cases}$$

Exactly solutions.

Summary.

To solve linear equation system $Ax=b$.

We can try to

make $[A, b]$ not only in row echlon form,

even in $[I, b']$ form.



imediately gives us solution.

(No need back-solving again).

Ex. $\left(\begin{array}{ccc|c} 5 & -2 & -5 & 2 \\ -3 & 0 & 3 & 0 \\ 0 & -3 & 0 & 3 \end{array} \right) x = \begin{pmatrix} 2 \\ 0 \\ 3 \end{pmatrix}$.

1st write the augmented matrix

$\left(\begin{array}{ccc|c} -5 & -2 & -5 & 2 \\ -3 & 0 & 3 & 0 \\ 0 & -3 & 0 & 3 \end{array} \right) \leftarrow$ not in echlon form.

2nd. change it into row echelon form.

$$\textcircled{2} - \frac{3}{5}\textcircled{1} \rightarrow \begin{pmatrix} -5 & -2 & -5 & 2 \\ 0 & \frac{6}{5} & 6 & -\frac{6}{5} \\ 0 & -3 & 0 & 3 \end{pmatrix}$$

$$\textcircled{3} + \frac{5}{2}\textcircled{2} \rightarrow \begin{pmatrix} -5 & -2 & -5 & 2 \\ 0 & \frac{6}{5} & 6 & -\frac{6}{5} \\ 0 & 0 & 15 & 0 \end{pmatrix}$$

3rd. (Old method)

(New method)

Write in simplified system

$$\begin{cases} -5x_1 - 2x_2 - 5x_3 = 2 \\ \frac{6}{5}x_2 + 6x_3 = -\frac{6}{5} \\ 15x_3 = 0 \end{cases}$$

$$\Rightarrow x_3 = 0$$

$$\Rightarrow x_2 = -1$$

$$\Rightarrow 5x_1 = 0 \Rightarrow x_1 = 0.$$

$$\begin{array}{l} \textcircled{3} \times \frac{1}{15} \\ \textcircled{2} \times \frac{5}{6} \end{array} \rightarrow \begin{pmatrix} -5 & -2 & -5 & 2 \\ 0 & 1 & 5 & -1 \\ 0 & 0 & 1 & 0 \end{pmatrix}$$

$$\begin{array}{l} \textcircled{2} - 5\textcircled{3} \\ \textcircled{1} + 5\textcircled{3} \end{array} \rightarrow \begin{pmatrix} -5 & -2 & 0 & 2 \\ 0 & 1 & 0 & -1 \\ 0 & 0 & 1 & 0 \end{pmatrix}$$

$$\textcircled{1} + 2\textcircled{2} \rightarrow \begin{pmatrix} -5 & 0 & 0 & 0 \\ 0 & 1 & 0 & -1 \\ 0 & 0 & 1 & 0 \end{pmatrix}$$

$$\textcircled{1} \times -\frac{1}{5} \rightarrow \begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & -1 \\ 0 & 0 & 1 & 0 \end{pmatrix}$$

$$\Rightarrow x_1 = 0, x_3 = 0, x_2 = -1. \quad \checkmark$$

To summarize, we have 3 allowed operations on the rows of a matrix (called row operators):

R_1 : Add a multiple of one row to a different row.

R_2 : Interchange 2 rows.

R_3 : Multiply a row by a nonzero number.

Thm. With operations R_1 , R_2 and R_3 , any matrix can be transformed into row echelon form.

Ex. Find the general solution to the system

$$\begin{cases} x_2 + 3x_3 + 2x_4 + 2x_5 = 1 \\ x_1 + x_2 + 3x_3 + 5x_4 + 7x_5 = 8 \\ 2x_1 + 4x_2 + 6x_3 + 9x_4 + 15x_5 = 2. \end{cases}$$

Write this as a matrix equation

$$\begin{pmatrix} 0 & 1 & 3 & 2 & 2 \\ 1 & 2 & 3 & 5 & 7 \\ 2 & 4 & 6 & 9 & 15 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \\ x_5 \end{pmatrix} = \begin{pmatrix} 1 \\ 8 \\ 2 \end{pmatrix}$$

The augmented matrix is $\begin{pmatrix} 0 & 1 & 3 & 2 & 2 & 1 \\ 1 & 2 & 3 & 5 & 7 & 8 \\ 2 & 4 & 6 & 9 & 15 & 2 \end{pmatrix}$.

so it's not in row echelon form.

$$\begin{pmatrix} 0 & 1 & 3 & 2 & 2 & 1 \\ 1 & 2 & 3 & 5 & 7 & 8 \\ 2 & 4 & 6 & 9 & 15 & 2 \end{pmatrix} \xrightarrow[\text{① and ②}]{\text{interchange}} \begin{pmatrix} 1 & 2 & 3 & 5 & 7 & 8 \\ 0 & 1 & 3 & 2 & 2 & 1 \\ 2 & 4 & 6 & 9 & 15 & 2 \end{pmatrix}$$

$$\text{③} - 2\text{①} \rightarrow \begin{pmatrix} \boxed{1} & 2 & 3 & 5 & 7 & 8 \\ 0 & \boxed{1} & 3 & 2 & 2 & 1 \\ 0 & 0 & 0 & \boxed{-1} & 1 & -14 \end{pmatrix} \leftarrow \text{now in echelon form, ready for back-solving.}$$

Hence we get

$$x_1 + 2x_2 + 3x_3 + 5x_4 + 7x_5 = 8$$

$$x_2 + 3x_3 + 2x_4 + 2x_5 = 1$$

$$-x_4 + x_5 = -14.$$

Assign $x_3 = s$, $x_5 = t$.

$$\Rightarrow x_4 = t + 14.$$

$$x_2 + 3s + 2(t + 14) + 2t = 1.$$

$$\Rightarrow x_2 = -4t - 3s - 27.$$

$$\text{and } x_1 = 8 - 2x_2 - 3x_3 - 5x_4 - 7x_5$$

$$= 8 - 2(-4t - 3s - 27) - 3s - 5(t + 14) - 7t$$

$$= -8 + 3s - 4t - 3$$

Homogeneous and Inhomogeneous Systems.

Defn. A homogeneous system is of the form $Ax=0$.

An inhomogeneous system is of the form $Ax=b \neq 0$.

Ex. Consider the system $\begin{pmatrix} -3 & -2 & 4 \\ 15 & 8 & -18 \\ 6 & 2 & -14 \end{pmatrix} x = 0$.

Find solution.

1st. Augmented matrix.

$$\left(\begin{array}{ccc|c} \boxed{-3} & -2 & 4 & 0 \\ \boxed{15} & 8 & -18 & 0 \\ \boxed{6} & 2 & -14 & 0 \end{array} \right) \begin{array}{l} \textcircled{1} \\ \textcircled{2} \\ \textcircled{3} \end{array} \leftarrow \text{not in row echelon form.}$$

2nd.

$$\begin{array}{l} \textcircled{2} + 5\textcircled{1} \\ \textcircled{3} + 2\textcircled{1} \end{array} \rightarrow \left(\begin{array}{ccc|c} \boxed{-3} & -2 & 4 & 0 \\ 0 & \boxed{-2} & 2 & 0 \\ 0 & \boxed{-2} & -6 & 0 \end{array} \right) \begin{array}{l} \textcircled{1} \\ \textcircled{2} \\ \textcircled{3} \end{array}$$

$$\xrightarrow{\textcircled{3} - \textcircled{2}} \left(\begin{array}{ccc|c} \boxed{-3} & -2 & 4 & 0 \\ \boxed{-2} & 2 & 0 & 0 \\ \boxed{-8} & 0 & 0 & 0 \end{array} \right) \leftarrow \text{in row echelon form.}$$

3rd. Solution of $\begin{cases} -3x_1 - 2x_2 + 4x_3 = 0 \\ -2x_2 + 2x_3 = 0 \\ -8x_3 = 0. \end{cases}$

$$\Rightarrow x_1 = x_2 = x_3 = 0.$$

So if row echelon form is non zero at every row, then $Ax=0$ only has zero solution.

Ex. Consider $\begin{pmatrix} -3 & -2 & 4 \\ 15 & 8 & -18 \\ 6 & 2 & -6 \end{pmatrix} X = 0.$

Find solution.

1st. The Augmented matrix is

$$\left(\begin{array}{ccc|c} \boxed{-3} & -2 & 4 & 0 \\ \boxed{15} & 8 & -18 & 0 \\ \boxed{6} & 2 & -6 & 0 \end{array} \right) \leftarrow \text{not in row echlon form.}$$

2nd.

$$\begin{array}{l} \textcircled{2} + 5\textcircled{1} \\ \textcircled{3} + 2\textcircled{1} \end{array} \rightarrow \left(\begin{array}{ccc|c} \boxed{-3} & -2 & 4 & 0 \\ 0 & \boxed{-2} & 2 & 0 \\ 0 & \boxed{-2} & 2 & 0 \end{array} \right)$$

$$\textcircled{3} - \textcircled{2} \rightarrow \left(\begin{array}{ccc|c} \boxed{-3} & -2 & 4 & 0 \\ 0 & \boxed{-2} & 2 & 0 \\ 0 & 0 & 0 & 0 \end{array} \right) \leftarrow \text{in row echlon form.}$$

3rd. Solve
$$\begin{cases} -3x_1 - 2x_2 + 4x_3 = 0 \\ -2x_2 + 2x_3 = 0. \end{cases}$$

Give a free variable, Replace $x_3 = t.$

$$\Rightarrow x_2 = t.$$

$$\Rightarrow x_1 = \frac{2}{3}t$$

so
$$\begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} \frac{2}{3}t \\ t \\ t \end{pmatrix} = t \begin{pmatrix} \frac{2}{3} \\ 1 \\ 1 \end{pmatrix}.$$

Observe, our row echlon form here has a free variable place.

Comparing these 2 examples. \Rightarrow

Prop. The homogeneous system $Ax=0$ has a nontrivial solution iff when change A into row echlon form, there is at least one free variable place.

Matrices in row echlon form

Free variables.

Ex.
$$\begin{pmatrix} 1 & 2 & 3 \\ 0 & 5 & 6 \\ 0 & 0 & 8 \end{pmatrix}$$

Ex.
$$\begin{pmatrix} 1 & 2 & 3 & 4 & 5 \\ 0 & 0 & 2 & 1 & 1 \\ 0 & 0 & 0 & 2 & 0 \end{pmatrix}$$

Ex.
$$\begin{pmatrix} 7 & 8 & 9 & 10 \\ 0 & 1 & 2 & 3 \\ 0 & 0 & 0 & 1 \end{pmatrix}$$

Ex.
$$\begin{pmatrix} 1 & 2 & 3 & 4 & 5 & 6 \\ 0 & 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 0 & 2 \end{pmatrix}$$

\Rightarrow Cor. Any homogeneous linear system with fewer equations than unknowns has a nontrivial solution.

Structure of the solution set to an inhomogeneous system.

First state a similar thm as before.

Thm. Suppose \vec{p} is a particular solution to the inhomogeneous system $Ax = b$. Then the solution set for $Ax = b$ has the form $x = \vec{p} + \vec{v}$ where $A\vec{v} = 0$.

Pf: Firstly since \vec{p} is solution to $Ax = b \Rightarrow A\vec{p} = b$.
 \vec{v} is solution to $Ax = 0 \Rightarrow A\vec{v} = 0$.

$$\Rightarrow A(\vec{p} + \vec{v}) = b.$$

hence $\vec{p} + \vec{v}$ is solution to $Ax = b$.

Secondly if x is a solution to $Ax = b \Rightarrow Ax = b$
and \vec{p} is a solution to $Ax = b \Rightarrow A\vec{p} = b$

$$\Rightarrow A(x - \vec{p}) = 0. \Rightarrow x - \vec{p} \text{ is some solution } \vec{v} \text{ to } A\vec{v} = 0$$

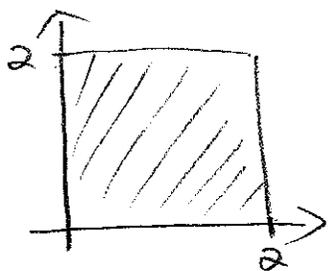
$$\text{hence } x - \vec{p} = \vec{v} \Rightarrow x = \vec{p} + \vec{v}$$

Square Matrix.

There is an important difference between square matrix and others.

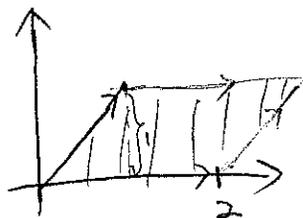
For square matrix, we can define determinant and trace, eigenvalues

Ex. If the parallelogram P_1 is spanned by 2 vectors $(2, 0)^T$ and $(0, 2)^T$.



$$\text{Area}(P_1) = 2 \cdot 2 = 4.$$

Now how about the parallelogram which is spanned by $(1, 1)^T$ and $(2, 0)^T$.

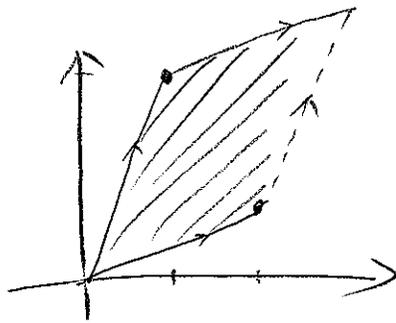


$$\text{Area}(P_2) = ?$$

If you remember.

$$\text{Area}(P_2) = 2 \cdot h = 2 \cdot 1 = 2.$$

Next one. how about the one P_3 spanned
by $(2, 1)^T$ and $(1, 3)^T$.



$$\text{Area}(P_3) = ?$$

We introduce the determinant of $\begin{pmatrix} 2 & 1 \\ 1 & 3 \end{pmatrix} = 2 \cdot 3 - 1 \cdot 1$

$\text{Area}(P_3)$

$$= \left| \det \begin{pmatrix} 2 & 1 \\ 1 & 3 \end{pmatrix} \right| \triangleq |2 \cdot 3 - 1 \cdot 1| = 5.$$

You can check:

$$\text{Area}(P_2) = \left| \det \begin{pmatrix} 1 & 2 \\ 1 & 0 \end{pmatrix} \right| = |1 \cdot 0 - 1 \cdot 2| = 2.$$

$$\text{Area}(P_1) = \left| \det \begin{pmatrix} 2 & 0 \\ 0 & 2 \end{pmatrix} \right| = |2 \cdot 2 - 0 \cdot 0| = 4.$$

So determinant of 2×2 matrices gives area of
the two column vectors.

Q1: How to define determinant of 3×3 matrix?

Q2: What's the geometric meaning for determinant of 3×3 matrix?

Think $\det \begin{pmatrix} 2 & 1 \\ 1 & 2 \end{pmatrix} = 2 \cdot 2 - 1 \cdot 1 = 4 - 1 = 3$.

Ex. $\det \begin{pmatrix} 2 & 3 & 5 \\ 0 & 0 & 1 \\ 4 & 8 & 9 \end{pmatrix}$

$$= 2 \cdot \det \begin{pmatrix} 0 & 1 \\ 8 & 9 \end{pmatrix} - 3 \cdot \det \begin{pmatrix} 0 & 1 \\ 4 & 9 \end{pmatrix} + 5 \cdot \det \begin{pmatrix} 0 & 0 \\ 4 & 8 \end{pmatrix}$$

$$= 2 \cdot (0 - 8) - 3(0 - 4) + 5(0 - 0)$$

$$= -16 + 12 + 0$$

$$= -4.$$

Ex. $\det \begin{pmatrix} -3 & 2 & 8 \\ 0 & 4 & 0 \\ 3 & 2 & 1 \end{pmatrix}$

$$= -3 \cdot \det \begin{pmatrix} 4 & 0 \\ 2 & 1 \end{pmatrix} - 2 \cdot \det \begin{pmatrix} 0 & 0 \\ 3 & 1 \end{pmatrix} + 8 \cdot \det \begin{pmatrix} 0 & 4 \\ 3 & 2 \end{pmatrix}$$

$$= -3 \cdot (4 - 0) - 2 \cdot (0 - 0) + 8(0 - 12)$$

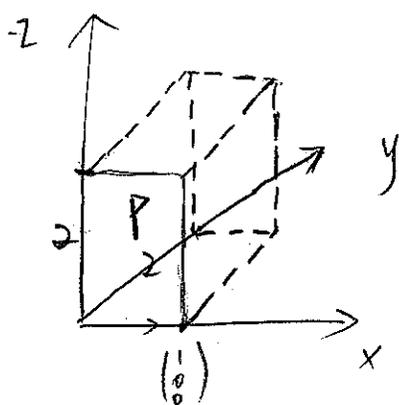
$$= -12 + 96$$

$$= 84.$$

A2: Can you guess?

Yes, volume.

Consider $A = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 2 \end{pmatrix}$.



$$\begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}, \begin{pmatrix} 0 \\ 2 \\ 0 \end{pmatrix}, \begin{pmatrix} 0 \\ 0 \\ 2 \end{pmatrix}$$

generate the parallelepiped P .

$$\begin{aligned} \text{Vol}(P) &= \left| \det \begin{pmatrix} 1 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 2 \end{pmatrix} \right| \\ &\stackrel{1 \times 2 \times 2}{=} 4 \\ &= 1 \cdot \det \begin{pmatrix} 2 & 0 \\ 0 & 2 \end{pmatrix} - 0 \cdot \det \begin{pmatrix} 0 & 2 \\ 0 & 0 \end{pmatrix} \\ &\quad + 0 \cdot \det \begin{pmatrix} 0 & 2 \\ 0 & 0 \end{pmatrix} \\ &= 1 \cdot 4 = 4. \quad \checkmark \end{aligned}$$

Now. How to define determinant of a 4×4 matrix?

Ex. $\det \begin{pmatrix} 0 & 2 & 3 & 4 \\ 2 & 0 & 3 & 1 \\ 1 & 1 & 1 & 3 \\ 0 & 4 & -3 & 0 \end{pmatrix}$.

Can you first guess?

Yes. $\triangleq 0 \cdot \det \begin{pmatrix} 0 & 3 & 1 \\ 1 & 1 & 3 \\ 4 & -3 & 0 \end{pmatrix} - 2 \cdot \det \begin{pmatrix} 2 & 3 & 1 \\ 1 & 1 & 3 \\ 0 & -3 & 0 \end{pmatrix}$
 $+ 3 \cdot \det \begin{pmatrix} 2 & 0 & 1 \\ 1 & 1 & 3 \\ 0 & 4 & 0 \end{pmatrix} - 4 \cdot \det \begin{pmatrix} 2 & 0 & 3 \\ 1 & 1 & 3 \\ 0 & 4 & -3 \end{pmatrix}$

And $\det \begin{pmatrix} 2 & 3 & 1 \\ 1 & 1 & 3 \\ 0 & -3 & 0 \end{pmatrix} = 2 \cdot \det \begin{pmatrix} 1 & 3 \\ -3 & 0 \end{pmatrix} - 3 \cdot \det \begin{pmatrix} 1 & 3 \\ 0 & 0 \end{pmatrix}$
 $+ 1 \cdot \det \begin{pmatrix} 1 & 1 \\ 0 & -3 \end{pmatrix}$
 $= 2 \cdot (0 + 9) - 3 \cdot (0 + 0) + 1 \cdot (-3 - 0)$
 $= 18 - 0 - 3 = 15.$

$\det \begin{pmatrix} 2 & 0 & 1 \\ 1 & 1 & 3 \\ 0 & 4 & 0 \end{pmatrix} = 2 \cdot \det \begin{pmatrix} 1 & 3 \\ 4 & 0 \end{pmatrix} - 0 \cdot \det \begin{pmatrix} 1 & 3 \\ 0 & 0 \end{pmatrix}$
 $+ 1 \cdot \det \begin{pmatrix} 1 & 1 \\ 0 & 4 \end{pmatrix}$
 $= 2 \cdot (0 - 12) - 0 + 1 \cdot (4 - 0)$
 $= -24 + 4 = -20$

$\det \begin{pmatrix} 2 & 0 & 3 \\ 1 & 1 & 1 \\ 0 & 4 & -3 \end{pmatrix} = 2 \cdot \det \begin{pmatrix} 1 & 1 \\ 4 & -3 \end{pmatrix} - 0 \cdot \det \begin{pmatrix} 1 & 1 \\ 0 & 3 \end{pmatrix}$
 $+ 3 \det \begin{pmatrix} 1 & 1 \\ 0 & 4 \end{pmatrix}$

$$= 2 \cdot (3-4) - 0 + 3 \cdot (4-0)$$

$$= -14 + 12 = -2.$$

Now $\underline{\underline{= -2 \cdot 15 + 3 \cdot (-20) - 4 \cdot (-2)}}$

$$= -82.$$

Very tedious calculation!

Can we make our calculation easier? Yes.

Like, we just want to make zeros more.

Ex: $\det \begin{pmatrix} 1 & 0 & 0 & 0 \\ 2 & 3 & 0 & 0 \\ 1 & 2 & 4 & 0 \\ -1 & 2 & 3 & 4 \end{pmatrix}$

$$= 1 \cdot \det \begin{pmatrix} 3 & 0 & 0 \\ 2 & 4 & 0 \\ 2 & 3 & 4 \end{pmatrix}$$

$$= 1 \cdot 3 \cdot \det \begin{pmatrix} 4 & 0 \\ 3 & 4 \end{pmatrix}$$

$$= \underbrace{1 \cdot 3 \cdot 4 \cdot 4}_{= 48}$$

What's this? Just diagonal entries' product!

Fact: $\det \begin{pmatrix} \lambda_1 & & & \\ * & \lambda_2 & & \\ * & * & \ddots & \\ * & * & \ddots & \lambda_n \end{pmatrix} \stackrel{?}{=} \lambda_1 \lambda_2 \dots \lambda_n!$

lower triangular matrix

Then how about $\det \begin{pmatrix} \lambda_1 & * & * & \dots & * \\ & \lambda_2 & & & \vdots \\ & & \ddots & & * \\ & & & & \lambda_n \end{pmatrix} \stackrel{?}{=} \lambda_1 \lambda_2 \dots \lambda_n.$

because we have a fact:

Prop. Let A be $n \times n$ matrix, then

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

Ex. $A = \begin{pmatrix} 2 & 3 \\ 4 & 1 \end{pmatrix}, \quad A^T = \begin{pmatrix} 2 & 4 \\ 3 & 1 \end{pmatrix}.$

$$\det(A) = 2 - 12 = -10, \quad \det(A^T) = 2 - 12 = -10. \quad \checkmark$$

So you see: If we can make our matrix A become A' in row echelon form, we can just use the products of diagonal entries to give

determinant of matrix A' in row echelon form.
How does $\det(A')$ help us to know $\det(A)$.

i.e. What's the relation of $\det(A)$ and $\det(A')$.

Prop. Let A be an $n \times n$ matrix,

1. If the matrix B is obtained from A by adding a multiple of one column^(row) to another, then $\det(B) = \det(A)$.
2. If the matrix B is obtained from A by interchanging two columns^(rows), then $\det(B) = -\det(A)$.
3. If the matrix B is obtained from A by multiplying a column^(row) by a constant c , then $\det(B) = c \det(A)$.

We see these statements from examples.

1. $A = \begin{pmatrix} 1 & 2 & 3 \\ 1 & 1 & 1 \\ 0 & 2 & 0 \end{pmatrix}$, $B = \begin{pmatrix} 1 & 2 & 3 \\ 1 & 1 & 1 \\ 1 & 3 & 1 \end{pmatrix}$.

then $\det(A) = \det(B)$!

2. $A = \begin{pmatrix} 1 & 2 & 1 \\ 1 & 1 & 3 \\ 0 & 2 & 0 \end{pmatrix}$, $B = \begin{pmatrix} 0 & 2 & 0 \\ 1 & 1 & 3 \\ 1 & 2 & 1 \end{pmatrix}$, $C = \begin{pmatrix} 2 & 0 & 0 \\ 1 & 1 & 3 \\ 2 & 1 & 1 \end{pmatrix}$
 $D = \begin{pmatrix} 2 & 0 & 0 \\ -5 & -2 & 0 \\ 2 & 1 & 1 \end{pmatrix}$, so $\det(A) = -\det(B) = -(-\det(C)) = \det(D) = -4$.

Ex. $\det \begin{pmatrix} 1 & 1 & 1 & 1 & 1 & 1 \\ 0 & 1 & 0 & 7 & 11 & 12 \\ 7 & 8 & 9 & 10 & 100 & 1 \\ 2 & 3 & 4 & 5 & 6 & 7 \\ 10 & 10 & 10 & 10 & 10 & 10 \\ 0 & 1 & 0 & 8 & 12 & 13 \end{pmatrix} = ?$

$A =$

Yes. ① and ⑤ are the same.

$$\det(A) = \det \begin{pmatrix} 0 & 0 & 0 & 0 & 0 & 0 \\ \dots & \dots & \dots & \dots & \dots & \dots \end{pmatrix}$$

$$= 0!$$

Fact: If a matrix A has 2 columns (rows) are multiples of each other.

$$\Rightarrow \det(A) = 0.$$

After investigating the special classes.
Now we give the general strategy to calculate determinant.

Do by examples.

Ex.

$$\det \begin{pmatrix} 0 & 2 & 3 & 4 \\ 2 & 0 & 3 & 1 \\ 1 & 1 & 1 & 3 \\ 0 & 4 & -3 & 0 \end{pmatrix}$$

make it into row echelon form.

①, ③ exchange
 \rightarrow
 $= -\det$
 (remember the change of determinate)

$$\begin{pmatrix} \boxed{1} & 1 & 1 & 3 \\ \boxed{2} & 0 & 3 & 1 \\ 0 & \boxed{2} & 3 & 4 \\ 0 & \boxed{4} & -3 & 0 \end{pmatrix}$$

② \rightarrow ①
 \rightarrow
 $= -\det$

$$\begin{pmatrix} 1 & 1 & 1 & 3 \\ 0 & -2 & 1 & -5 \\ 0 & 2 & 3 & 4 \\ 0 & 4 & -3 & 0 \end{pmatrix}$$

③ + ②
 \rightarrow
 $= -\det$

$$\begin{pmatrix} 1 & 1 & 1 & 3 \\ 0 & -2 & 1 & -5 \\ 0 & 0 & 4 & -1 \\ 0 & 4 & -3 & 0 \end{pmatrix}$$

④ + 2②
 \rightarrow
 $= -\det$

$$\begin{pmatrix} \boxed{1} & 1 & 1 & 3 \\ 0 & \boxed{-2} & 1 & -5 \\ 0 & 0 & \boxed{4} & -1 \\ 0 & 0 & \boxed{-1} & -10 \end{pmatrix}$$

④ + $\frac{1}{4}$ ③
 \rightarrow
 $= -\det$

$$\begin{pmatrix} 1 & 1 & 1 & 3 \\ 0 & -2 & 1 & -5 \\ 0 & 0 & 4 & -1 \\ 0 & 0 & 0 & -\frac{11}{4} \end{pmatrix}$$

$$= -1 \cdot (-2) \cdot 4 \cdot (-10\frac{1}{4})$$

$$= -82.$$

Ex. $\det \begin{pmatrix} -1 & -9 & 10 \\ -7 & -19 & 26 \\ -2 & -10 & 12 \end{pmatrix}$

Make it into row echelon form.

$$\begin{array}{l} \textcircled{2} -7\textcircled{1} \rightarrow \\ = \det \end{array} \begin{pmatrix} \boxed{-1} & -9 & 10 \\ 0 & \boxed{44} & -44 \\ \boxed{-2} & -10 & 12 \end{pmatrix}$$

$$\begin{array}{l} \textcircled{3} -2\textcircled{1} \rightarrow \\ = \det \end{array} \begin{pmatrix} -1 & -9 & 10 \\ 0 & 44 & -44 \\ 0 & 8 & -8 \end{pmatrix}$$

$$\begin{array}{l} \textcircled{2} \times \frac{1}{44} \rightarrow \\ = 44 \det \end{array} \begin{pmatrix} -1 & -9 & 10 \\ 0 & 1 & -1 \\ 0 & 8 & -8 \end{pmatrix}$$

$$\begin{array}{l} \textcircled{3} -8\textcircled{2} \rightarrow \\ = 44 \det \end{array} \begin{pmatrix} -1 & -9 & 10 \\ 0 & 1 & -1 \\ 0 & 0 & 0 \end{pmatrix}$$

$$= 44 \cdot (-1) \cdot 1 \cdot (0) = 0.$$

More properties of the determinant.

Prop. Suppose A and B are $n \times n$ matrices,
then $\det(AB) = \det(A) \cdot \det(B)$.

Rmk: ① If $\det A = 0$, $\Rightarrow \forall n \times n$ matrices B ,

$$\det(AB) = 0.$$

② We've told that $AB \neq BA$ in general,

but we still have

$$\det(AB) = \det(BA).$$

Defn. An $n \times n$ matrix A is invertible if there is
an $n \times n$ matrix B s.t. $AB = I$ and $BA = I$.

A matrix B with this property is called an
inverse of A , written in A^{-1} .

Rmk: ③ $\det(AB) = \det(I) = 1$
 $\Rightarrow \det A \cdot \det B = 1$.

Tells us:

(1) A is invertible $\Leftrightarrow \det A \neq 0$.

and $\det(A^{-1}) = 1/\det A$.

(2) A is not invertible $\Leftrightarrow \det A = 0$.

It's important to know how to calculate A^{-1} , for an invertible A .

Recall. If A is invertible,

we can make row operations

$\Rightarrow \begin{pmatrix} * & * & * & * \\ & * & * & * \\ & & * & * \\ & & & * \end{pmatrix}$ all continue, all are nonzero.

$\Rightarrow \begin{pmatrix} * & & & 0 \\ & * & & \\ 0 & & * & \\ & & & * \end{pmatrix}$

by scaling $\Rightarrow \begin{pmatrix} 1 & & & 0 \\ & 1 & & \\ 0 & & \ddots & \\ & & & 1 \end{pmatrix}$

And in fact, doing row operations same as multiply a specific matrix on the left.

In the end.

the whole process is

by row operations \downarrow by multiply A^{-1} on the left.
 \downarrow
 $\iff (A^{-1})A = I$
 \downarrow
 I

So how can we see this A^{-1} ?

There is a trick.

We do row operations not only on A .

but on $[A, I]$.

After enough row operations (i.e., multiply A^{-1} on the left)

$$\implies [A, I] \longrightarrow [I, A^{-1}]$$

So in the end, the right-side matrix is our A^{-1} .

Ex.

$$A = \begin{pmatrix} 0 & 0 & -3 & -5 \\ 1 & -2 & -6 & -7 \\ -1 & 3 & 7 & 7 \\ 0 & -1 & -3 & -3 \end{pmatrix}$$

Consider $[A, I]$.

$$[A, I] = \begin{pmatrix} 0 & 0 & -3 & -5 & 1 & 0 & 0 & 0 \\ 1 & -2 & -6 & -7 & 0 & 1 & 0 & 0 \\ -1 & 3 & 7 & 7 & 0 & 0 & 1 & 0 \\ 0 & -1 & -3 & -3 & 0 & 0 & 0 & 1 \end{pmatrix}$$

$$\begin{array}{l} \textcircled{1}, \textcircled{2} \\ \text{exchange} \end{array} \rightarrow \begin{pmatrix} 1 & -2 & -6 & -7 & 0 & 1 & 0 & 0 \\ 0 & 0 & -3 & -5 & 1 & 0 & 0 & 0 \\ -1 & 3 & 7 & 7 & 0 & 0 & 1 & 0 \\ 0 & -1 & -3 & -3 & 0 & 0 & 0 & 1 \end{pmatrix}$$

$$\begin{array}{l} \textcircled{3} + \textcircled{1} \\ \hline \end{array} \rightarrow \begin{pmatrix} \boxed{1} & -2 & -6 & -7 & 0 & 1 & 0 & 0 \\ 0 & 0 & \boxed{-3} & -5 & 1 & 0 & 0 & 0 \\ 0 & \boxed{1} & 1 & 0 & 0 & 1 & 1 & 0 \\ 0 & \boxed{-1} & -3 & -3 & 0 & 0 & 0 & 1 \end{pmatrix}$$

$$\begin{array}{l} \textcircled{2}, \textcircled{3} \\ \text{exchange} \end{array} \rightarrow \begin{pmatrix} 1 & -2 & -6 & -7 & 0 & 1 & 0 & 0 \\ 0 & 1 & 1 & 0 & 0 & 1 & 1 & 0 \\ 0 & 0 & -3 & -5 & 1 & 0 & 0 & 0 \\ 0 & -1 & -3 & -3 & 0 & 0 & 0 & 1 \end{pmatrix}$$

$$\begin{array}{l} \textcircled{4} + \textcircled{2} \\ \hline \end{array} \rightarrow \begin{pmatrix} 1 & -2 & -6 & -7 & 0 & 1 & 0 & 0 \\ 0 & 1 & 1 & 0 & 0 & 1 & 1 & 0 \\ 0 & 0 & -3 & -5 & 1 & 0 & 0 & 0 \\ 0 & 0 & -2 & -3 & 0 & 1 & 1 & 1 \end{pmatrix}$$

$$\textcircled{3} \times -\frac{1}{3} \rightarrow \begin{pmatrix} 1 & -2 & -6 & -7 & 0 & 1 & 0 & 0 \\ 0 & 1 & 1 & 0 & 0 & 1 & 1 & 0 \\ 0 & 0 & 1 & \frac{1}{3} & -\frac{1}{3} & 0 & 0 & 0 \\ 0 & 0 & -2 & -3 & 0 & 1 & 1 & 1 \end{pmatrix}$$

$$\textcircled{4} + 2\textcircled{3} \rightarrow \begin{pmatrix} 1 & -2 & -6 & -7 & 0 & 1 & 0 & 0 \\ 0 & 1 & 1 & 0 & 0 & 1 & 1 & 0 \\ 0 & 0 & 1 & \frac{1}{3} & -\frac{1}{3} & 0 & 0 & 0 \\ 0 & 0 & 0 & \frac{1}{3} & -\frac{1}{3} & 1 & 1 & 1 \end{pmatrix}$$

$$\textcircled{4} \times 3 \rightarrow \begin{pmatrix} 1 & -2 & -6 & -7 & 0 & 1 & 0 & 0 \\ 0 & 1 & 1 & 0 & 0 & 1 & 1 & 0 \\ 0 & 0 & 1 & \frac{1}{3} & -\frac{1}{3} & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 & -2 & 3 & 3 & 3 \end{pmatrix}$$

$$\begin{array}{l} \textcircled{3} - \frac{5}{3}\textcircled{4} \\ \textcircled{1} + 7\textcircled{4} \end{array} \rightarrow \begin{pmatrix} 1 & -2 & -6 & 0 & -14 & 22 & 21 & 21 \\ 0 & 1 & 1 & 0 & 0 & 1 & 1 & 0 \\ 0 & 0 & 1 & 0 & 3 & -5 & -5 & -5 \\ 0 & 0 & 0 & 1 & -2 & 3 & 3 & 3 \end{pmatrix}$$

$$\begin{array}{l} \textcircled{2} - \textcircled{3} \\ \textcircled{1} + 6\textcircled{3} \end{array} \rightarrow \begin{pmatrix} 1 & -2 & 0 & 0 & 4 & -8 & -9 & -9 \\ 0 & 1 & 0 & 0 & -3 & 6 & 6 & 5 \\ 0 & 0 & 1 & 0 & 3 & -5 & -5 & -5 \\ 0 & 0 & 0 & 1 & -2 & 3 & 3 & 3 \end{pmatrix}$$

$$\textcircled{1} + 2\textcircled{2} \rightarrow \begin{pmatrix} 1 & 0 & 0 & 0 & -2 & 4 & 3 & 3 \\ 0 & 1 & 0 & 0 & -3 & 6 & 6 & 5 \\ 0 & 0 & 1 & 0 & 3 & -5 & -5 & -5 \\ 0 & 0 & 0 & 1 & -2 & 3 & 3 & 3 \end{pmatrix}$$

so $A^{-1} = \begin{pmatrix} -2 & 4 & 3 & 1 \\ -3 & 6 & 6 & 5 \\ 3 & -5 & -5 & -5 \\ -2 & 3 & 3 & 3 \end{pmatrix}$