

Lec 16

Recursive formula for det of matrix (cont.)

Lemma: If $A_{n \times n} = \begin{bmatrix} a & 0 & \dots & 0 \\ * & & & \\ \vdots & & B & \\ * & & & \end{bmatrix}$, $\det A = a \det B$

Proof: If $a=0$, $\det A = 0 = 0 \det B = 0 = a \det B \checkmark$
 Else ($a \neq 0$):
 We can use add mul of row to another to get:

$$\hat{A} = \begin{bmatrix} a & 0 & \dots & 0 \\ 0 & & & \\ \vdots & & B & \\ 0 & & & \end{bmatrix} \quad \text{with } \det \hat{A} = \det A$$

Let $C_{(n-1) \times (n-1)}$

Lemma: $\begin{bmatrix} 1 & 0 & \dots & 0 \\ 0 & & & \\ \vdots & & C & \\ 0 & & & \end{bmatrix} \begin{bmatrix} a & 0 & \dots & 0 \\ 0 & & & \\ \vdots & & B & \\ 0 & & & \end{bmatrix} = \begin{bmatrix} a & 0 & \dots & 0 \\ 0 & & & \\ \vdots & & CB & \\ 0 & & & \end{bmatrix}$

Proof:
$$\begin{array}{c|c} \begin{bmatrix} [1][a] + [0 \dots 0] \begin{bmatrix} 0 \\ \vdots \\ 0 \end{bmatrix} \\ \hline [0][a] + C \begin{bmatrix} 0 \\ \vdots \\ 0 \end{bmatrix} \end{bmatrix} & \begin{bmatrix} [1][0 \dots 0] + [0 \dots 0]B \\ \hline [0][0 \dots 0] + CB \end{bmatrix} \end{array}$$

We can write $\text{rref}(B) = E_N \dots E_1 B$

Then $\det(\text{rref}(B)) = \det(E_N) \dots \det(E_1) \det(B)$

For each $E_{(n-1) \times (n-1)}$, we can build

$$\tilde{E} = \begin{bmatrix} 1 & 0 & \dots & 0 \\ 0 & & & \\ \vdots & & E & \\ 0 & & & \end{bmatrix}, \text{ which is also an elem mx.}$$

And we did same op to get as E
 So $\det E = \det \tilde{E}$

Then $\tilde{E}_N \dots \tilde{E}_1 \hat{A} = \begin{bmatrix} a & 0 & \dots & 0 \\ 0 & & & \\ \vdots & & \text{rref}(B) & \\ 0 & & & \end{bmatrix}$

If $\text{rref}(B)$ has a row of 0s, $\det B = 0$, so $\det(\tilde{E}_N \dots \tilde{E}_1 \hat{A}) = 0$
 $\Rightarrow \det \hat{A} = 0 \Rightarrow \det A = 0 \Rightarrow \det A = a \det B \checkmark$

Else: (rref(B) doesn't have a row of 0s)
 So $\text{rref}(B) = I_{n-1} \Rightarrow \det(E_N \dots E, B) = 1$

Then $\tilde{E}_N \dots \tilde{E}, \hat{A} = \left[\begin{array}{c|ccc} a & 0 & \dots & 0 \\ 0 & 1 & \dots & 0 \\ \vdots & & \ddots & \\ 0 & 0 & \dots & 1 \end{array} \right] \Rightarrow \det(\tilde{E}_N \dots \tilde{E}, \hat{A}) = a$

So $\det(E_N \dots E, B) = 1$
 $\det(\tilde{E}_N \dots \tilde{E}, \hat{A}) = a$ ← same

$\Rightarrow a \det B = \det \hat{A} = \det A$ □

Now consider:

$$A = \begin{bmatrix} a_{11} & \dots & a_{1n} \\ \vdots & a_{ij} & \vdots \\ a_{n1} & \dots & a_{nn} \end{bmatrix}$$

Let A_{ij} be A with i th row and j th col removed

$$A_{ij} = \begin{bmatrix} a_{11} & \dots & \cancel{s_j} & \dots & a_{1n} \\ \vdots & & \approx & & \vdots \\ a_{n1} & \dots & \cancel{s_j} & \dots & a_{nn} \end{bmatrix}$$

$$|A| = \begin{vmatrix} a_{11} & \dots & a_{1n} \\ \vdots & \ddots & \vdots \\ a_{n1} & \dots & a_{nn} \end{vmatrix} = \begin{vmatrix} a_{11} & 0 & \dots & 0 \\ \vdots & \ddots & \vdots & \\ a_{n1} & \dots & a_{nn} \end{vmatrix} + \dots + \begin{vmatrix} 0 & \dots & 0 & a_{1n} \\ \vdots & \ddots & \vdots & \\ a_{n1} & \dots & a_{nn} \end{vmatrix}$$

$$= \begin{vmatrix} a_{11} & 0 & \dots & 0 \\ a_{21} & a_{22} & \dots & a_{2n} \\ \vdots & \vdots & & \vdots \\ a_{n1} & a_{n2} & \dots & a_{nn} \end{vmatrix} + (-1)^1 \begin{vmatrix} a_{12} & 0 & \dots & 0 \\ a_{22} & a_{21} & \dots & a_{2n} \\ \vdots & \vdots & & \vdots \\ a_{n2} & a_{n1} & \dots & a_{nn} \end{vmatrix} + \dots + (-1)^{n-1} \begin{vmatrix} a_{1n} & 0 & \dots & 0 \\ a_{2n} & a_{21} & \dots & a_{2(n-1)} \\ \vdots & \vdots & & \vdots \\ a_{nn} & a_{n1} & \dots & a_{n(n-1)} \end{vmatrix}$$

$$= \begin{vmatrix} a_{11} & 0 & \dots & 0 \\ * & A_{12} & & \\ \vdots & & \ddots & \\ * & & & A_{1j} \end{vmatrix} + (-1)^1 \begin{vmatrix} a_{12} & 0 & \dots & 0 \\ * & A_{12} & & \\ \vdots & & \ddots & \\ * & & & A_{1j} \end{vmatrix} + \dots +$$

$$(-1)^{n-1} \begin{vmatrix} a_{1n} & 0 & \dots & 0 \\ * & A_{1n} & & \\ \vdots & & \ddots & \\ * & & & A_{1n} \end{vmatrix}$$

$$= a_{11} |A_{11}| + (-1)^1 a_{12} |A_{12}| + \dots + (-1)^{j-1} a_{1j} |A_{1j}| + \dots + (-1)^{n-1} a_{1n} |A_{1n}|$$

$$= \sum_{j=1}^n (-1)^{j-1} a_{1j} |A_{1j}| \quad \leftarrow \text{"Laplace expansion across first row"}$$