Lesson 18: Determinants

- $A \in \mathbb{R}^{m \times m}$ a square matrix, $\det(A) \in \mathbb{R}$ is the oriented volume enclosed by the column vectors of A (a parallelipiped)
- Geometric interpretation of determinants
- Determinant calculation rules

Definition

Definition. The determinant of a square matrix $A = (a_1 \dots a_m) \in \mathbb{R}^{m \times m}$ is a real number

$$\det(A) = \begin{vmatrix} a_{11} & a_{12} & \dots & a_{1m} \\ a_{21} & a_{22} & \dots & a_{2m} \\ \vdots & \vdots & \ddots & \vdots \\ a_{m1} & a_{m2} & \dots & a_{mm} \end{vmatrix} \in \mathbb{R}$$

giving the (oriented) volume of the parallelepiped spanned by matrix column vectors.

 \bullet m=2

$$A = \begin{pmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{pmatrix}, \det(A) = \begin{vmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{vmatrix}$$

• m=3

$$\mathbf{A} = \begin{pmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{pmatrix}, \det(\mathbf{A}) = \begin{vmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{vmatrix}$$

Determinants of dimensions 2,3

• Computation of a determinant with m=2

$$\begin{vmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{vmatrix} = a_{11}a_{22} - a_{12}a_{21}$$

• Computation of a determinant with m=3

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

- Where do these determinant computation rules come from? Two viewpoints
 - Geometric viewpoint: determinants express parallelepiped volumes
 - Algebraic viewpoint: determinants are computed from all possible products that can be formed from choosing a factor from each row and each column

Determinant in 2D gives area of parallelogram

 \bullet m=2

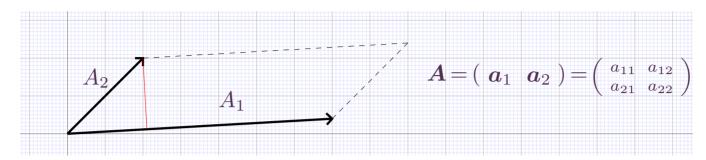


Figure 1.

• In two dimensions a "parallelepiped" becomes a parallelogram with area given as

$$(Area) = (Length of Base) \times (Length of Height)$$

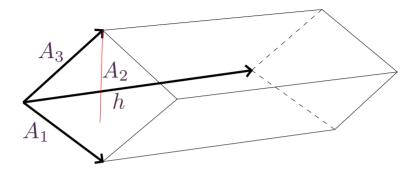
• Take a_1 as the base, with length $b = ||a_1||$. Vector a_1 is at angle φ_1 to x_1 -axis, a_2 is at angle φ_2 to x_2 -axis, and the angle between a_1 , a_2 is $\theta = \varphi_2 - \varphi_1$. The height has length

$$h = \|\boldsymbol{a}_2\|\sin\theta = \|\boldsymbol{a}_2\|\sin(\varphi_2 - \varphi_1) = \|\boldsymbol{a}_2\|(\sin\varphi_2\cos\varphi_1 - \sin\varphi_1\cos\varphi_2)$$

• Use $\cos \varphi_1 = a_{11} / \|\boldsymbol{a}_1\|$, $\sin \varphi_1 = a_{12} / \|\boldsymbol{a}_1\|$, $\cos \varphi_2 = a_{21} / \|\boldsymbol{a}_2\|$, $\sin \varphi_2 = a_{22} / \|\boldsymbol{a}_2\|$

$$(Area) = \|\boldsymbol{a}_1\| \|\boldsymbol{a}_2\| (\sin\varphi_2\cos\varphi_1 - \sin\varphi_1\cos\varphi_2) = a_{11}a_{22} - a_{12}a_{21}$$

• m=3



The volume is (area of base) \times (height) and given as the value of the determinant

$$\det(A) = \begin{vmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{vmatrix}$$

Determinant calculations

- The geometric interpretation of a determinant as an oriented volume is useful in establishing rules for calculation with determinants:
 - Determinant of matrix with repeated columns is zero (since two edges of the parallelepiped are identical). Example for m=3

$$\Delta = \begin{vmatrix} a & a & u \\ b & b & v \\ c & c & w \end{vmatrix} = abw + bcu + cav - ubc - vca - wab = 0$$

This is more easily seen using the column notation

$$\Delta = \det(\boldsymbol{a}_1 \ \boldsymbol{a}_1 \ \boldsymbol{a}_3 \ \dots) = 0$$

 Determinant of matrix with linearly dependent columns is zero (since one edge lies in the 'hyperplane' formed by all the others)

Determinant calculation rules

Refer to textbook for full presentation. Most commonly used rules are:

Separating sums in a column (similar for rows)

$$\det(\boldsymbol{a}_1 + \boldsymbol{b}_1 \ \boldsymbol{a}_2 \ \dots \ \boldsymbol{a}_m) = \det(\boldsymbol{a}_1 \ \boldsymbol{a}_2 \ \dots \ \boldsymbol{a}_m) + \det(\boldsymbol{b}_1 \ \boldsymbol{a}_2 \ \dots \ \boldsymbol{a}_m)$$

with $\boldsymbol{a}_i, \boldsymbol{b}_1 \in \mathbb{R}^m$

Scalar product in a column (similar for rows)

$$\det(\alpha \boldsymbol{a}_1 \ \boldsymbol{a}_2 \ \dots \ \boldsymbol{a}_m) = \alpha \det(\boldsymbol{a}_1 \ \boldsymbol{a}_2 \ \dots \ \boldsymbol{a}_m)$$

with $\alpha \in \mathbb{R}$

• Linear combinations of columns (similar for rows)

$$\det(\boldsymbol{a}_1 \ \boldsymbol{a}_2 \ \dots \ \boldsymbol{a}_m) = \det(\boldsymbol{a}_1 \ \alpha \boldsymbol{a}_1 + \boldsymbol{a}_2 \ \dots \ \boldsymbol{a}_m)$$

with $\alpha \in \mathbb{R}$.

Determinant expansion

ullet A determinant of size m can be expressed as a sum of determinants of size m-1 by expansion along a row or column