

Lecture 16

Matrices of ERO

ERO can be written in terms of multiplication of matrices. Denote by $I_{ij} \in \text{Mat}_n$ the $n \times n$ matrix with (ij) -element equal to 1 and all other elements being zero. Let $A \in \text{Mat}_n$. Then:

- ERO of type 1, i.e. adding row k of A multiplied by λ to row i of A , is equivalent to multiplying A by $I + \lambda I_{ik}$ from the left:

$$A \xrightarrow{R_i + \lambda R_k} (I + \lambda I_{ik})A$$

Note that $\det(I + \lambda I_{ik}) = 1$, so by the multiplicative property of the determinant EROs of first type leave the determinant intact.

- ERO of type 2, i.e. swapping rows i and k of A , is equivalent to multiplying A by $I - I_{ii} - I_{kk} + I_{ik} + I_{ki}$ from the left:

$$A \xrightarrow{R_i \leftrightarrow R_k} (I - I_{ii} - I_{kk} + I_{ik} + I_{ki})A$$

Since $\det(I - I_{ii} - I_{kk} + I_{ik} + I_{ki}) = -1$, EROs of second type change the sign of the determinant.

- ERO of type 3, i.e. multiplying row i of A by λ , is equivalent to multiplying A by $I + (\lambda - 1)I_{ii}$ from the left:

$$A \xrightarrow{\lambda R_i} (I + (\lambda - 1)I_{ii})A$$

Since $\det(I + (\lambda - 1)I_{ii}) = \lambda$, EROs of third type multiply the determinant by λ .

Therefore, we can compute the determinant by Gauss elimination. Note that we can always transform a matrix to an upper-triangular form without using ERO of type 3 (though sometimes we may use them for convenience).

Example 16.1. Let $A = \begin{pmatrix} 1 & 2 & 3 \\ 2 & 0 & 1 \\ 0 & 1 & 0 \end{pmatrix}$. Then

$$|A| = \begin{vmatrix} 1 & 2 & 3 \\ 2 & 0 & 1 \\ 0 & 1 & 0 \end{vmatrix} = \begin{vmatrix} 1 & 2 & 3 \\ 0 & -4 & -5 \\ 0 & 1 & 0 \end{vmatrix} = - \begin{vmatrix} 1 & 2 & 3 \\ 0 & 1 & 0 \\ 0 & -4 & -5 \end{vmatrix} = - \begin{vmatrix} 1 & 2 & 3 \\ 0 & 1 & 0 \\ 0 & 0 & -5 \end{vmatrix} = -(-5) = 5.$$

Example 16.2. Let $A = \begin{pmatrix} 1 & 2 & 1 & 1 \\ 3 & 1 & 2 & 5 \\ -2 & 0 & 3 & 2 \\ 0 & 1 & -2 & 1 \end{pmatrix}$. Then

$$\begin{aligned} |A| &= \begin{vmatrix} 1 & 2 & 1 & 1 \\ 3 & 1 & 2 & 5 \\ -2 & 0 & 3 & 2 \\ 0 & 1 & -2 & 1 \end{vmatrix} = \begin{vmatrix} 1 & 2 & 1 & 1 \\ 0 & -5 & -1 & 2 \\ 0 & 4 & 5 & 4 \\ 0 & 1 & -2 & 1 \end{vmatrix} = - \begin{vmatrix} 1 & 2 & 1 & 1 \\ 0 & 1 & -2 & 1 \\ 0 & 4 & 5 & 4 \\ 0 & -5 & -1 & 2 \end{vmatrix} = \\ &= - \begin{vmatrix} 1 & 2 & 1 & 1 \\ 0 & 1 & -2 & 1 \\ 0 & 0 & 13 & 0 \\ 0 & 0 & -11 & 7 \end{vmatrix} = - \begin{vmatrix} 1 & 2 & 1 & 1 \\ 0 & 1 & -2 & 1 \\ 0 & 0 & 13 & 0 \\ 0 & 0 & 0 & 7 \end{vmatrix} = -13 \cdot 7 = -91 \end{aligned}$$

Algorithm

Use Gauss elimination to transform a matrix A to an upper-triangular matrix T by ERO of types 1 and 2. Then $\det A = (-1)^m \det T$, where m is the number of ERO of type 2 we have applied.

Further properties of determinant

- 6) If A contains a zero row (or column) then $\det A = 0$.
- 7) If A contains two similar rows (or columns) then $\det A = 0$.

The inverse of a matrix

Let $A = (a_{ij}) \in \text{Mat}_n(\mathbb{R})$ be an $n \times n$ matrix, and $I = I_n$ the identity matrix (of size n). Then

$$AI = IA = A.$$

In other words, the identity matrix does not change another matrix, when multiplied.

Now, let $A\underline{x} = \underline{b}$ be a linear system and suppose that there is a matrix B such that

$$BA = I.$$

Then we can multiply by B on both sides:

$$BA\underline{x} = B\underline{b} \iff \underline{x} = B\underline{b}.$$

This says that there exists a unique solution $\underline{x} = B\underline{b}$ to the system.

Definition 16.3. Let A be a square matrix. A matrix B is called the *inverse* of A if

$$AB = BA = I.$$

The inverse of A (if it exists) is denoted A^{-1} .