# Applied Linear Algebra OTTO BRETSCHER 

 http://www.prenhall.com/bretscherChapter 6
Determinants

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6.1 INTRODUCTION TO DETERMINANTS

The matrix $A=\left[\begin{array}{ll}a & b \\ c & d\end{array}\right]$ is invertible iff

$$
a d-b c \neq 0
$$

The quantity $a d-b c$ is called the determinant of the matrix $A$.

Can we assign a number $\operatorname{det}(A)$ to any square matrix $A$, such that $A$ is invertible iff $\operatorname{det}(A) \neq$ 0 ?

## The determinants of a $3 \times 3$ matrix

 Let$$
A=\left[\begin{array}{lll}
a_{11} & a_{12} & a_{13} \\
a_{21} & a_{22} & a_{23} \\
a_{31} & a_{32} & a_{33}
\end{array}\right]
$$

The matrix is not invertible if the three column vectors are contained in a same plane.

In this case, one of the vector $\vec{u}$ is perpendicular to the cross product $\vec{v} \times \vec{w}$; that is,

$$
\begin{gathered}
\vec{u} \cdot(\vec{v} \times \vec{w})=0 \\
{\left[\begin{array}{l}
a_{11} \\
a_{21} \\
a_{31}
\end{array}\right] \cdot\left(\left[\begin{array}{l}
a_{12} \\
a_{22} \\
a_{32}
\end{array}\right] \times\left[\begin{array}{l}
a_{13} \\
a_{23} \\
a_{33}
\end{array}\right]\right)} \\
=\left[\begin{array}{l}
a_{11} \\
a_{21} \\
a_{31}
\end{array}\right] \cdot\left[\begin{array}{l}
a_{22} a_{33}-a_{32} a_{23} \\
a_{32} a_{13}-a_{12} a_{33} \\
a_{12} a_{23}-a_{22} a_{13}
\end{array}\right] \\
=a_{11}\left(a_{22} a_{33}-a_{32} a_{23}\right) \\
+a_{21}\left(a_{32} a_{13}-a_{12} a_{33}\right) \\
+a_{31}\left(a_{12} a_{23}-a_{22} a_{13}\right)
\end{gathered}
$$

The terms $\left(a_{22} a_{33}-a_{32} a_{23}\right),\left(a_{32} a_{13}-a_{12} a_{33}\right)$, and $\left(a_{12} a_{23}-a_{22} a_{13}\right)$ are the determinants of submatrices of $A$.

$$
\left[\begin{array}{lll}
a_{11} & a_{12} & a_{13} \\
a_{21} & a_{22} & a_{23} \\
a_{31} & a_{32} & a_{33}
\end{array}\right]
$$

## Definition 6.2.9 Minors

For an $n \times n$ matrix $A$, let $A_{i j}$ be the matrix obtained by omitting the $i$ th row and the $j$ th column of $A$. The $(n-1) \times(n-1)$ matrix $A_{i j}$ is called a minor of $A$.

$$
A=\left[\begin{array}{cccccc}
a_{11} & a_{12} & \cdots & a_{1 j} & \cdots & a_{1 n} \\
a_{21} & a_{22} & \cdots & a_{2 j} & \cdots & a_{2 n} \\
\vdots & \vdots & & \vdots & & \vdots \\
a_{i 1} & a_{i 2} & \cdots & a_{i j} & \cdots & a_{i n} \\
\vdots & \vdots & & \vdots & & \vdots \\
a_{n 1} & a_{n 2} & \cdots & a_{n j} & \cdots & a_{n n}
\end{array}\right]
$$

We can now represent the determinant of a $3 \times 3$ matrix more succinctly:
$\operatorname{det}(A)=a_{11} \operatorname{det}\left(A_{11}\right)-a_{21} \operatorname{det}\left(A_{21}\right)+a_{31} \operatorname{det}\left(A_{31}\right)$

This representation of the determinant is called the Laplace expansion of $\operatorname{det}(\mathrm{A})$ down the first column. Like wise, we can expand along the first row:
$\operatorname{det}(A)=a_{11} \operatorname{det}\left(A_{11}\right)-a_{12} \operatorname{det}\left(A_{12}\right)+a_{13} \operatorname{det}\left(A_{13}\right)$
In fact, we can expand along any row or down any column.

The rule for the signs is as follows: The summand $a_{i j} \operatorname{det}\left(A_{i j}\right)$ has a negative sign if the sum of the two indices, $i+j$, is odd.

Fact 6.2.10 Laplace expansion
We can compute the determinant of an $n \times n$ matrix $A$ by Laplace expansion along any row or down any column.
Expansion along the $i$ th row:

$$
\operatorname{det}(A)=\sum_{j=1}^{n}(-1)^{i+j} a_{i j} \operatorname{det}\left(A_{i j}\right)
$$

Expansion down the $j$ th column:

$$
\operatorname{det}(A)=\sum_{i=1}^{n}(-1)^{i+j} a_{i j} \operatorname{det}\left(A_{i j}\right)
$$

Example Use Laplace expansion to compute $\operatorname{det}(A)$ for

$$
A=\left[\begin{array}{llll}
1 & 0 & 1 & 2 \\
9 & 1 & 3 & 0 \\
9 & 2 & 2 & 0 \\
5 & 0 & 0 & 3
\end{array}\right]
$$

Solution Looking for rows or columns with as many zeros as possible, we can choose the second column:

$$
\begin{gathered}
\operatorname{det}(A)=1 \operatorname{det} A_{22}-2 \operatorname{det} A_{32} \\
=1 \operatorname{det}\left[\begin{array}{llll}
1 & 0 & 1 & 2 \\
9 & 1 & 3 & 0 \\
9 & 2 & 2 & 0 \\
5 & 0 & 0 & 3
\end{array}\right]-2\left[\begin{array}{llll}
1 & 0 & 1 & 2 \\
9 & 1 & 3 & 0 \\
9 & 2 & 2 & 0 \\
5 & 0 & 0 & 3
\end{array}\right] \\
=\operatorname{det}\left[\begin{array}{lll}
1 & 1 & 2 \\
9 & 2 & 0 \\
5 & 0 & 3
\end{array}\right]-2 \operatorname{det}\left[\begin{array}{lll}
1 & 1 & 2 \\
9 & 3 & 0 \\
5 & 0 & 3
\end{array}\right] \\
=2 \operatorname{det}\left[\begin{array}{ll}
9 & 2 \\
5 & 0
\end{array}\right]+3 \operatorname{det}\left[\begin{array}{ll}
1 & 1 \\
9 & 2
\end{array}\right]-2\left(2 \operatorname{det}\left[\begin{array}{ll}
9 & 3 \\
5 & 0
\end{array}\right]+3 \operatorname{det}\left[\begin{array}{ll}
1 & 1 \\
9 & 3
\end{array}\right]\right) \\
=-20-21-2(-30-18)=55
\end{gathered}
$$

### 6.2 PROPERTIES OF THE DETERMI-

 NANTFact 6.2.1 Determinant of the transpose If $A$ is a square matrix, then

$$
\operatorname{det}\left(A^{T}\right)=\operatorname{det}(A)
$$

Linearity Properties of the Determinant The function $T(A)=\operatorname{det}(A)$ from $R^{n \times n}$ to $R$ is nonlinear (if $n>1$ ). Still, the determinant has some noteworthy linearity properties.

EXAMPLE 1 Consider the transformation

$$
T\left[\begin{array}{l}
x_{1} \\
x_{2} \\
x_{3} \\
x_{4}
\end{array}\right]=\operatorname{det}\left[\begin{array}{llll}
1 & 2 & x_{1} & 3 \\
4 & 5 & x_{2} & 6 \\
7 & 6 & x_{3} & 5 \\
4 & 3 & x_{4} & 1
\end{array}\right]
$$

from $R^{4}$ to $R$. Is this transformation linear?

Solution Since
$\operatorname{det}\left[\begin{array}{llll}1 & 2 & x_{1} & 3 \\ 4 & 5 & x_{2} & 6 \\ 7 & 6 & x_{3} & 5 \\ 4 & 3 & x_{4} & 1\end{array}\right]=c_{1} x_{1}+c_{2} x_{2}+c_{3} x_{3}+c_{4} x_{4}$
for some constants $c_{i}$, the transformation $T$ is linear.

Fact 6.2.3 Linearity of the determinant
(a) If three $n \times n$ matrix $A, B, C$ are the same, except for the $j$ th column and the $j$ th column of $C$ is the $j$ th columns of $A$ and $B$, then $\operatorname{det}(C)=\operatorname{det}(A)+\operatorname{det}(B)$ :

$=\operatorname{det} \underbrace{\left[\begin{array}{ccccc}\mid & & \mid & & \mid \\ \vec{v}_{1} & \cdots & \vec{x} & \cdots & \vec{v}_{n} \\ \mid & & \mid & & \mid\end{array}\right]}_{B}+\operatorname{det} \underbrace{\left[\begin{array}{ccccc}\mid & & \mid & & \mid \\ \vec{v}_{1} & \cdots & \vec{y} & \cdots & \vec{v}_{n} \\ \mid & & \mid & & \mid\end{array}\right]}_{C}$
(b) If two $n \times n$ matrix $A, B$ are the same, except for the $j$ th column and the $j$ th column of $B$ is $k$ times the $j$ th columns of $A$, then $\operatorname{det}(B)=k \operatorname{det}(A)$ :


Determinants and Gauss-Jordan Elimination
There are three elementary row operations:
(a) dividing a row by a scalar,
(b) swapping two rows, and
(c) adding a multiple of a row to another row.
(a) If

$$
A=\left[\begin{array}{ccl}
- & \vec{v}_{1} & - \\
\vdots & \\
- & \vec{v}_{i} & - \\
\vdots & \\
- & \vec{v}_{n} & -
\end{array}\right] \text { and } B=\left[\begin{array}{ccc}
- & \vec{v}_{1} & - \\
& \vdots & \\
- & \vec{v}_{i} / k & - \\
& \vdots & \\
- & \vec{v}_{n} & -
\end{array}\right]
$$

then $\operatorname{det}(B)=(1 / k) \operatorname{det}(A)$, by linearity in the $i$ th row.
(b) If the matrix $B$ is obtained from $A$ by swapping any two rows, then $\operatorname{det}(B)=-\operatorname{det}(A)$.
(c) $A=\left[\begin{array}{ccc} & \vdots & \\ - & \vec{v}_{i} & - \\ \vdots & \\ - & \vec{v}_{j} & - \\ \vdots & \end{array}\right] \longrightarrow B=\left[\begin{array}{ccc} & \vdots & \\ - & \vec{v}_{i} & - \\ & \vdots & \\ - & \vec{v}_{j}+k \vec{v}_{i} & - \\ & \vdots & \end{array}\right]$

By linearity in the $j$ th row, we find that


## Proof

If a matrix $A$ has two equal rows, what can you say about $\operatorname{det}(A)$ ? Since we have swapped two equal rows, we have $B=A$

$$
\operatorname{det}(A)=\operatorname{det}(B)=-\operatorname{det}(A),
$$

so that $\operatorname{det}(A)=0$.

Fact 6.2.4 Elementary row operations and determinants
a. If $B$ is obtained from $A$ by dividing a row of $A$ by a scalar $k$, then

$$
\operatorname{det}(B)=(1 / k) \operatorname{det}(A) .
$$

b. If $B$ is obtained from $A$ by a row swap, then

$$
\operatorname{det}(B)=-\operatorname{det}(A)
$$

c. If $B$ is obtained from $A$ by adding a multiple of a row of $A$ to another row, then

$$
\operatorname{det}(B)=\operatorname{det}(A)
$$

Analogous results hold for elementary column operations.

Suppose that in the course of Gauss-Jordan elimination, we swap rows $s$ times and divide various rows by the scalars $k_{1}, k_{2}, \ldots, k_{r}$. Then

$$
\operatorname{det}(\operatorname{rref} A)=(-1)^{s} \frac{1}{k_{1} k_{2} \ldots k_{r}} \operatorname{det}(A),
$$

or

$$
\operatorname{det}(A)=(-1)^{s} k_{1} k_{2} \ldots k_{r} \operatorname{det}(\operatorname{rref} A) .
$$

(a) When $A$ is invertible, then $\operatorname{rref}(A)=I_{n}$, so that $\operatorname{det}(\operatorname{rref} A)=1$, and

$$
\operatorname{det}(A)=(-1)^{s} k_{1} k_{2} \ldots k_{r} \neq 0
$$

(b) When $A$ is not invertible, then $\operatorname{det}(\mathrm{A})=0$.

## Algorithm 6.2.6

Consider an invertible matrix $A$. Suppose you swap rows $s$ times and you divide various rows by the scalars $k_{1}, k_{2}, \ldots, k_{r}$ as you row-reduce $A$. Then,

$$
\operatorname{det}(A)=(-1)^{s} k_{1} k_{2} \ldots k_{r}
$$

## The Determinant of a Product

Fact 6.1.3
The determinants of an (upper or lower) triangular matrix is the product of the diagonal entries of the matrix.

Fact 6.2.1 Determinant of a transpose If $A$ is a square matrix, then

$$
\operatorname{det}\left(A^{T}\right)=\operatorname{det}(A)
$$

Fact 6.2.7 Determinant of a product If $A$ and $B$ are $n \times n$ matrices, then

$$
\operatorname{det}(A B)=\operatorname{det}(A) \operatorname{det}(B)
$$

## The Determinant of an Inverse

Fact 6.2.8 Determinant of an inverse If $A$ is an invertible matrix, then

$$
\operatorname{det}\left(A^{-1}\right)=(\operatorname{det} A)^{-1}=\frac{1}{\operatorname{det}(A)} .
$$

## Preliminary for Proof of Fact 6.2.4

An elementary matrix is one that is obtained by performing a single elementary row operation on an identity matrix.

$$
\begin{gathered}
E_{1}=\left[\begin{array}{ccc}
1 & 0 & 0 \\
0 & 1 & 0 \\
-4 & 0 & 1
\end{array}\right], E_{2}=\left[\begin{array}{lll}
0 & 1 & 0 \\
1 & 0 & 0 \\
0 & 0 & 1
\end{array}\right], E_{3}=\left[\begin{array}{lll}
1 & 0 & 0 \\
0 & 1 & 0 \\
0 & 0 & 5
\end{array}\right] \\
A=\left[\begin{array}{lll}
a & b & c \\
d & e & f \\
g & h & i
\end{array}\right]
\end{gathered}
$$

Compute $E_{1} A, E_{2} A$, and $E_{3} A$,

$$
\begin{gathered}
E_{1} A=\left[\begin{array}{ccc}
a & b & c \\
d & e & f \\
g-4 a & h-4 b & i-4 c
\end{array}\right], \\
E_{2} A=\left[\begin{array}{lll}
d & e & f \\
a & b & c \\
g & h & i
\end{array}\right], E_{3} A=\left[\begin{array}{ccc}
a & b & c \\
d & e & f \\
5 g & 5 h & 5 i
\end{array}\right]
\end{gathered}
$$

we found that addition of -4 times row 1 of $A$ to row 3 produces $E_{1} A$. (This is a row replacement operation.) An interchange of rows 1 and 2 of $A$ produces $E_{2} A$, and multiplication of row 3 of $A$ by 5 produces $E_{3} A$.

## Proof of Fact 6.2.4

If $A$ is an $n \times n$ matrix and $E$ is an $n \times n$ elementary matrix, then

$$
\operatorname{det} E A=(\operatorname{det} E)(\operatorname{det} A)
$$

where

$$
\operatorname{det} E=\left\{\begin{array}{cl}
k & \text { if } E \text { is a scale by } k \\
-1 & \text { if } E \text { is an interchange } \\
1 & \text { if } E \text { is a row replacement }
\end{array}\right.
$$

The proof is by induction on the size of $A$. The case of a $2 \times 2$ matrix can be verified. Suppose that the theorem hold for determinants of $n \times n$ matrices with $k \geq 2$, let $A$ be $(n+1) \times(n+1)$. The action of $E$ on $A$ involves either two rows or only one row. So we expand $\operatorname{det}(E A)$ across a row that is unchanged by the action of $E$, say, row $i$. Let $A_{i j}$ (respectively, $B_{i j}$ ) be the matrix obtained by deleting row $i$ and column $j$ from $A$ (respectively, $B$ ). Since these submatrices are only $n \times n$, the induction assumption implies that

$$
\operatorname{det} B_{i j}=\alpha \cdot \operatorname{det} A_{i j}
$$

where $\alpha=k, 1$, or -1 , depending on the nature of $E$.

$$
\begin{gathered}
\operatorname{det} E A=a_{i 1}(-1)^{i+1} \operatorname{det} B_{i 1}+\cdots+a_{i n}(-1)^{i+n} \operatorname{det} B_{i n} \\
=a_{i 1}(-1)^{i+1} \alpha \cdot \operatorname{det} A_{i 1}+\cdots+a_{i n}(-1)^{i+n} \alpha \cdot \operatorname{det} A_{i n} \\
=\alpha \cdot \operatorname{det} A
\end{gathered}
$$

### 6.3 Geometrical Interpretations of the Determinant

Fact 6.3.1
Determinant of an othogonal matrix is either 1 or -1 .

Proof
We know that

$$
\begin{gathered}
A^{T} A=I_{n} \\
\operatorname{det}\left(A^{T} A\right)=\operatorname{det}\left(A^{T}\right) \operatorname{det}(A)=\operatorname{det}(A)^{2}=1
\end{gathered}
$$

Fact 6.3.3
Consider a $2 \times 2$ matrix $A=\left[\overrightarrow{v_{1}} \overrightarrow{v_{2}}\right]$. Then, the area of the parallelogram defined by $\overrightarrow{v_{1}}$ and $\overrightarrow{v_{2}}$ is $|\operatorname{det}(A)|$.

## Proof

Consider the Gram-Schmidt process for two linearly independent vectors $\overrightarrow{v_{1}}$ and $\overrightarrow{v_{2}}$ in $R^{2}$. Let
$A=\left[\overrightarrow{v_{1}} \overrightarrow{v_{2}}\right]$
$B=\left[\overrightarrow{w_{1}} \overrightarrow{v_{2}}\right] \rightarrow \operatorname{det}(B)=\frac{\operatorname{det}(A)}{\left\|\overrightarrow{v_{1}}\right\|}$
$C=\left[\overrightarrow{w_{1}} \vec{w}\right] \rightarrow \operatorname{det}(C)=\operatorname{det}(B)$
$Q=\left[\overrightarrow{w_{1}} \overrightarrow{w_{2}}\right] \rightarrow \operatorname{det}(Q)=\frac{\operatorname{det}(C)}{\|\vec{w}\|}$
We conclude that

$$
\operatorname{det}(A)=\left\|\overrightarrow{v_{1}}\right\|\left\|\overrightarrow{v_{2}}-\operatorname{proj}_{V_{1}} \overrightarrow{v_{2}}\right\| \operatorname{det}(Q)
$$

or

$$
|\operatorname{det}(A)|=\left\|\overrightarrow{v_{1}}\right\|\left\|\overrightarrow{v_{2}}-\operatorname{proj}_{V_{1}} \overrightarrow{\overrightarrow{2}}\right\|
$$

If the direction of $\overrightarrow{v_{2}}$ is obtained by rotating $\overrightarrow{v_{1}}$ through a counterclockwise angle between 0 and $\pi$, then $\operatorname{det}(\mathrm{A})=\operatorname{det}\left[\begin{array}{ll}\overrightarrow{v_{1}} & \overrightarrow{v_{2}}\end{array}\right]$ will be positive. If we rotate through a clockwise angle between 0 and $-\pi$, then $\operatorname{det}(\mathrm{A})$ will be negative.

Fact 6.3.5
Consider a $3 \times 3$ matrix $A=\left[\overrightarrow{v_{1}} \overrightarrow{v_{2}} \overrightarrow{v_{3}}\right]$. Then, the volume of the parallelepiped defined by $\overrightarrow{v_{1}}$, $\overrightarrow{v_{2}}$ and $\overrightarrow{v_{3}}$ is $|\operatorname{det}(A)|$.

Fact 6.3.4
If $A$ is an $n \times n$ matrix with columns $\overrightarrow{v_{1}}, \ldots, \overrightarrow{v_{n}}$, then

$$
|\operatorname{det}(A)|=\left\|\overrightarrow{v_{1}}\right\|\left\|\overrightarrow{v_{2}}-\operatorname{proj}_{V_{1}} \overrightarrow{v_{2}}\right\| \ldots\left\|\operatorname{proj}_{V_{n-1}} \overrightarrow{v_{n}}\right\|
$$

## Definition 6.3.6

Consider the vectors $\overrightarrow{v_{1}}, \ldots, \overrightarrow{v_{k}}$ in $R^{n}$. The $k$ volume of the $k$-parallelepiped defined by the vectors $\overrightarrow{v_{1}}, \ldots, \overrightarrow{v_{k}}$ is the set of all vectors in $R^{n}$ of the form $c_{1} \overrightarrow{v_{1}}+c_{2} \overrightarrow{v_{2}}+\ldots+c_{k} \overrightarrow{v_{k}}$, where $0 \leq$ $c_{i} \leq 1$. The $k$-volume $V\left(\overrightarrow{v_{1}}, \ldots, \overrightarrow{v_{k}}\right)$ of this $k$ parallelepiped is defined recursively by $V\left(\overrightarrow{v_{1}}\right)=$ $\left\|\overrightarrow{v_{1}}\right\|$ and

$$
V\left(\overrightarrow{v_{1}}, \ldots, \overrightarrow{v_{k}}\right)=V\left(\overrightarrow{v_{1}}, \ldots, \vec{v}_{k-1}\right)\left\|\overrightarrow{v_{k}}-\operatorname{proj}_{V_{k-1}} \overrightarrow{v_{k}}\right\|
$$

Fact 6.3.7
Consider the vectors $\overrightarrow{v_{1}}, \ldots, \overrightarrow{v_{k}}$ in $R^{n}$. Then the $k$-volume of the $k$-parallelepiped defined by the vectors $\overrightarrow{v_{1}}, \ldots, \overrightarrow{v_{k}}$ is

$$
\sqrt{\operatorname{det}\left(A^{T} A\right)}
$$

where $A$ is the $n \times k$ matrix with columns $\overrightarrow{v_{1}}, \ldots, \overrightarrow{v_{k}}$.
Proof
$A^{T} A=(Q R)^{T}(Q R)=R^{T} Q^{T} Q R=R^{T} R$, because $Q^{T} Q=I_{n}$.

$$
\begin{aligned}
\operatorname{det}\left(A^{T} A\right) & =\operatorname{det}\left(R^{T} R\right)=\operatorname{det}\left(R^{T}\right) \operatorname{det}(R) \\
& =\left(r_{11} r_{22} \ldots r_{k k}\right)^{2} \\
& =\left(\left\|\overrightarrow{v_{1}}\right\|\left\|\overrightarrow{v_{2}}-\operatorname{proj}_{V_{1}} \overrightarrow{v_{2}}\right\| \ldots\left\|\overrightarrow{v_{k}}-\operatorname{proj}_{V_{k-1}} \overrightarrow{v_{k}}\right\|\right)^{2} \\
& =\left(V\left(\overrightarrow{v_{1}}, \ldots, \overrightarrow{v_{k}}\right)\right)^{2}
\end{aligned}
$$

Fact 6.3.8 Expansion Factor
Consider a linear transformation $T(\vec{x})=A \vec{x}$ from $R^{2}$ to $R^{2}$. Then, $|\operatorname{det}(A)|$ is the expansion factor

$$
\frac{\text { area of } T(\Omega)}{\text { area of } \Omega}
$$

of $T$ on parallelgrams $\Omega$.
Likewise, for a linear transformation $T(\vec{x})=A \vec{x}$ from $R^{n}$ to $R^{n}$. Then, $|\operatorname{det}(A)|$ is the expansion factor of $T$ on $n$-parallelpipeds:

$$
V\left(A \overrightarrow{v_{1}}, \ldots, A \overrightarrow{v_{n}}\right)=|\operatorname{det}(A)| V\left(\overrightarrow{v_{1}}, \ldots, \overrightarrow{v_{n}}\right),
$$

for all vectors $\overrightarrow{v_{1}}, \ldots, \overrightarrow{v_{n}}$ in $R^{n}$.

Using techniques of calculus, we can verify that $|\operatorname{det}(A)|$ also gives the expansion factor of linear transformation $T$ on any region $\Omega$ in the plane.

Fact 6.3.9 Cramer's Rule
Consider the linear system

$$
A \vec{x}=\vec{b},
$$

where $A$ is an invertible $n \times n$ matrix. The components $x_{i}$ of the solution vector $\vec{x}$ are

$$
x_{i}=\frac{\operatorname{det}\left(A_{i}(\vec{b})\right)}{\operatorname{det}(A)}
$$

where $A_{i}(\vec{b})$ is the matrix obtained by replacing the $i$ th column of $A$ by $\vec{b}$.

Proof
Write $A=\left[\begin{array}{cccccc}\overrightarrow{a_{1}} & \overrightarrow{a_{2}} & \ldots & \overrightarrow{a_{i}} & \ldots & \overrightarrow{a_{n}}\end{array}\right]$. If $\vec{x}$ is the solution of the system $A \vec{x}=\vec{b}$, then

$$
\begin{aligned}
& \operatorname{det}\left(A_{i}(\vec{b})\right)=\operatorname{det}\left[\begin{array}{llllll}
\overrightarrow{a_{1}} & \overrightarrow{a_{2}} & \ldots & \vec{b} & \ldots & \overrightarrow{a_{n}}
\end{array}\right] \\
& =\operatorname{det}\left[\begin{array}{llllll}
\overrightarrow{a_{1}} & \overrightarrow{a_{2}} & \ldots & A \vec{x} & \ldots & \overrightarrow{a_{n}}
\end{array}\right] \\
& =\operatorname{det}\left[\begin{array}{lllll}
\overrightarrow{a_{1}} & \overrightarrow{a_{2}} & \ldots & \left(x_{1} \overrightarrow{a_{1}}+\ldots+x_{i} \overrightarrow{a_{i}}+\ldots+x_{n} \overrightarrow{a_{n}}\right) & \ldots
\end{array} \overrightarrow{a_{n}}\right] \\
& =\operatorname{det}\left[\begin{array}{llllll}
\overrightarrow{a_{1}} & \overrightarrow{a_{2}} & \ldots & x_{i} \overrightarrow{a_{i}} & \ldots & \overrightarrow{a_{n}}
\end{array}\right] \\
& =x_{i} \operatorname{det}\left[\begin{array}{llllll}
\overrightarrow{a_{1}} & \overrightarrow{a_{2}} & \ldots & \overrightarrow{a_{i}} & \ldots & \overrightarrow{a_{n}}
\end{array}\right]
\end{aligned}
$$

Note that we have used the linearity of the determinant in the $i$ th column. Therefore,

$$
x_{i}=\frac{\operatorname{det}\left(A_{i}(\vec{b})\right)}{\operatorname{det}(A)} .
$$

Consider an invertible $n \times n$ matrix $A$ and write

$$
A^{-1}=\left[\begin{array}{cccccc}
m_{11} & m_{12} & \cdots & m_{1 j} & \cdots & m_{1 n} \\
m_{21} & m_{22} & \cdots & m_{2 j} & \cdots & m_{2 n} \\
\vdots & \vdots & \cdots & \vdots & \cdots & \vdots \\
m_{n 1} & m_{n 2} & \cdots & m_{n j} & \cdots & m_{n n}
\end{array}\right]
$$

We know that $A A^{-1}=I_{n}$. Picking out the $j$ th column of $A^{-1}$, we find that

$$
A\left[\begin{array}{c}
m_{1 j} \\
m_{2 j} \\
\vdots \\
m_{n j}
\end{array}\right]=\overrightarrow{e_{j}}
$$

By Cramer's rule, $m_{i j}=\operatorname{det}\left(A_{i}\left(e_{j}\right)\right) / \operatorname{det}(A)$, where the $i$ th column of $A$ is replaced by $\overrightarrow{e_{j}}$.

$$
A_{i}\left(\overrightarrow{e_{j}}\right)=\left[\begin{array}{cccccc}
a_{11} & a_{12} & \cdots & 0 & \cdots & a_{1 n} \\
a_{21} & a_{22} & \cdots & 0 & \cdots & a_{2 n} \\
\vdots & \vdots & \cdots & \vdots & \cdots & \vdots \\
a_{j 1} & a_{j 2} & \cdots & 1 & \cdots & a_{j n} \\
\vdots & \vdots & \cdots & \vdots & \cdots & \vdots \\
a_{n 1} & a_{n 2} & \cdots & 0 & \cdots & a_{n n}
\end{array}\right]
$$

Since $\operatorname{det}\left(A_{i}\left(\overrightarrow{e_{j}}\right)=(-a)^{i+j} \operatorname{det}\left(A_{j i}\right)\right.$, so that

$$
m_{i j}=(-1)^{i+j} \frac{\operatorname{det}\left(A_{j i}\right)}{\operatorname{det}(A)}
$$

Fact 6.3.10 Corallary to Cramer's rule Consider an invertible $n \times n$ matrix $A$. The classical adjoint $\operatorname{adj}(\mathrm{A})$ is the $n \times n$ matrix whose $i j$ th entry is $(-1)^{i+j} \operatorname{det}\left(A_{j i}\right)$. Then,

$$
A^{-1}=\frac{1}{\operatorname{det}(A)} \operatorname{adj}(A)=\frac{1}{\operatorname{det}(A)}\left[\begin{array}{cccc}
C_{11} & C_{21} & \cdots & C_{n 1} \\
C_{12} & C_{22} & \cdots & C_{n 2} \\
\vdots & \vdots & \vdots & \vdots \\
C_{1 n} & C_{2 n} & \cdots & C_{n n}
\end{array}\right]
$$

Example 5 Consider the linear system

$$
\begin{aligned}
& a x+b y=1 \\
& c x+d y=1
\end{aligned}
$$

where $d>b>0$ and $a>c>0$. How does the solution $\times$ change as we change the parameters $a$ and $c$ ? More precisely, find $\partial x / \partial a$ and $\partial x / \partial c$, and determine the signs of these quantities.

## Solution

$$
\begin{gathered}
x=\frac{\operatorname{det}\left[\begin{array}{ll}
1 & b \\
1 & d
\end{array}\right]}{\operatorname{det}\left[\begin{array}{ll}
a & b \\
c & d
\end{array}\right]}=\frac{d-b}{a d-b c} \\
\frac{\partial x}{\partial a}=\frac{-d(d-b)}{(a d-b c)^{2}}<0 \\
\frac{\partial x}{\partial c}=\frac{b(d-b)}{(a d-b c)^{2}}>0
\end{gathered}
$$

See Figure 9.

Example 6 For the vectors vectors $\overrightarrow{w_{1}}, \overrightarrow{w_{2}}$, and $\vec{b}$ shown in Figure 10, consider the linear system $A \vec{x}=\vec{b}$, where $A=\left[\begin{array}{ll}\overrightarrow{w_{1}} & \overrightarrow{w_{2}}\end{array}\right]$. Cramer's rule tells us that

$$
x_{2}=\frac{\operatorname{det}\left(A_{2}(\vec{b})\right)}{\operatorname{det}(A)}
$$

or

$$
\operatorname{det}\left(A_{2}(\vec{b})\right)=x_{2} \operatorname{det}(A)
$$

Explain this geometrically, in terms of areas of parallelograms.

