8 Applications of Determinants

8.1 Cramer's Rule

Theorem 8.1 (Theorem 7 (Cramer's Rule in page 195)) If Ax = b is a system of n linear equations in n unknowns such that $det(A) \neq 0$, then the system has a unique solution. The solution is

$$x_1 = \frac{\det(A_1(\boldsymbol{b}))}{\det(A)}, \ x_2 = \frac{\det(A_2(\boldsymbol{b}))}{\det(A)}, \dots, \ x_n = \frac{\det(A_n(\boldsymbol{b}))}{\det(A)},$$

where $A_j(\mathbf{b})$ is the matrix obtained by replacing the jth column of A by \mathbf{b} .

Proof. By Review 2 (c), for j = 1, 2, ..., n, observe the following.

$$\det(A) = a_{1j}C_{1j} + a_{2j}C_{2j} + \dots + a_{nj}C_{nj}.$$

$$\det(A_j(\mathbf{b})) = b_1C_{1j} + b_2C_{2j} + \dots + b_nC_{nj}.$$

Since $A^{-1} = \frac{1}{\det(A)} \operatorname{adj}(A) = \frac{1}{\det(A)} \tilde{A}^{\top}$,

$$\mathbf{x} = A^{-1}\mathbf{b} = \frac{1}{\det(A)} \begin{bmatrix} C_{11} & C_{21} & \cdots & C_{n1} \\ C_{12} & C_{22} & \cdots & C_{n2} \\ \vdots & \vdots & \ddots & \vdots \\ C_{1n} & C_{2n} & \cdots & C_{nn} \end{bmatrix} \begin{bmatrix} b_1 \\ b_2 \\ \vdots \\ b_n \end{bmatrix}$$

$$= \frac{1}{\det(A)} \begin{bmatrix} b_1C_{11} + b_2C_{21} + \cdots + b_nC_{n1} \\ b_1C_{12} + b_2C_{22} + \cdots + b_nC_{n2} \\ \vdots \\ b_1C_{1n} + b_2C_{2n} + \cdots + b_nC_{nn} \end{bmatrix} = \frac{1}{\det(A)} \begin{bmatrix} \det(A_1(\mathbf{b})) \\ \det(A_2(\mathbf{b})) \\ \vdots \\ \det(A_n(\mathbf{b})) \end{bmatrix}.$$

The last equality follows from our observation above. Hence we have the formula.

Example 8.1

$$\left\{ \begin{array}{lll} a_{1,1}x_1 + a_{1,2}x_2 & = & b_1 \\ a_{2,1}x_1 + a_{2,2}x_2 & = & b_2 \end{array} \right., \ \det \left[\begin{array}{lll} a_{1,1} & a_{1,2} \\ a_{2,1} & a_{2,2} \end{array} \right] = a_{1.1}a_{2,2} - a_{2,1}a_{1,2} \neq 0$$

$$\Rightarrow x_1 = \frac{\det \begin{bmatrix} b_1 & a_{1,2} \\ b_2 & a_{2,2} \end{bmatrix}}{\det \begin{bmatrix} a_{1,1} & a_{1,2} \\ a_{2,1} & a_{2,2} \end{bmatrix}} = \frac{a_{2,2}b_1 - a_{1,2}b_2}{a_{1,1}a_{2,2} - a_{2,1}a_{1,2}}, \ x_2 = \frac{a_{1,1}b_2 - a_{2,1}b_1}{a_{1,1}a_{2,2} - a_{2,1}a_{1,2}}.$$

$$\begin{cases} 3x_1 - 5x_2 &= 4 \\ 2x_1 + 7x_2 &= -3 \end{cases} \Rightarrow x_1 = \frac{\begin{vmatrix} 4 & -5 \\ -3 & 7 \end{vmatrix}}{\begin{vmatrix} 3 & -5 \\ 2 & 7 \end{vmatrix}} = \frac{13}{31}, \ x_2 = \frac{\begin{vmatrix} 3 & 4 \\ 2 & -3 \end{vmatrix}}{\begin{vmatrix} 3 & -5 \\ 2 & 7 \end{vmatrix}} = \frac{-17}{31}.$$

8.2 Combinatorial Definition of Determinants

Definition 8.1 A permutation (置換) of the set of integers (整数) $\{1, 2, ..., n\}$ is an arrangement (並び替え) of these integers in some order without omissions or repetitions. Let S_n denote the set of all permutations of $\{1, 2, ..., n\}$. Let $\sigma = (i_1, i_2, ..., i_n)$ be a permutation. Then the number of inversions (転置数), denoted by $\ell(\sigma)$, is defined by

$$\ell(\sigma) = |\{(j,k) \mid j < k, i_j > i_k\}|, \text{ and } sign(\sigma) = (-1)^{\ell(\sigma)}$$

is called the *signature* (符号) of σ .

Let $A = (a_{i,j})$ be a square matrix of size n. Then

$$\det(A) = \sum_{(i_1, i_2, \dots, i_n) \in S_n} \operatorname{sign}((i_1, i_2, \dots, i_n)) a_{1, i_1} a_{2, i_2} \cdots a_{n, i_n}$$

$$= \sum_{(i_1, i_2, \dots, i_n) \in S_n} (-1)^{\ell((i_1, i_2, \dots, i_n))} a_{1, i_1} a_{2, i_2} \cdots a_{n, i_n}.$$

8.3 Vector Product in \mathbb{R}^3

Let u, v be (column) vectors in \mathbb{R}^3 . Then the vector product (ベクトル積) (or cross product) of u and v is:

$$\mathbf{u} \times \mathbf{v} = \begin{bmatrix} u_2 v_3 - u_3 v_2, u_3 v_1 - u_1 v_3, u_1 v_2 - u_2 v_1 \end{bmatrix}^{\top}$$

$$= \begin{bmatrix} \begin{vmatrix} u_2 & u_3 \\ v_2 & v_3 \end{vmatrix}, \begin{vmatrix} u_3 & u_1 \\ v_3 & v_1 \end{vmatrix}, \begin{vmatrix} u_1 & u_2 \\ v_1 & v_2 \end{vmatrix} \end{bmatrix}^{\top} = \begin{vmatrix} \mathbf{e}_1 & \mathbf{e}_2 & \mathbf{e}_3 \\ u_1 & u_2 & u_3 \\ v_1 & v_2 & v_3 \end{vmatrix}.$$

Let u, v, w be vectors in \mathbb{R}^3 . Then the scalar triple product of u, v and w is defined as follows.

$$\mathbf{u} \cdot (\mathbf{v} \times \mathbf{w}) = \begin{bmatrix} u_1, u_2, u_3 \end{bmatrix}^{\top} \cdot \begin{bmatrix} \begin{vmatrix} v_2 & v_3 \\ w_2 & w_3 \end{vmatrix}, - \begin{vmatrix} v_1 & v_3 \\ w_1 & w_3 \end{vmatrix}, \begin{vmatrix} v_1 & v_2 \\ w_1 & w_2 \end{vmatrix} \end{bmatrix}^{\top}$$

$$= \begin{vmatrix} u_1 & u_2 & u_3 \\ v_1 & v_2 & v_3 \\ w_1 & w_2 & w_3 \end{vmatrix}$$

$$= \mathbf{v} \cdot (\mathbf{w} \times \mathbf{u}) = \mathbf{w} \cdot (\mathbf{u} \times \mathbf{v})$$

The following hold:

$$\boldsymbol{u} \times \boldsymbol{v} = -\boldsymbol{v} \times \boldsymbol{u}, \ \boldsymbol{u} \cdot (\boldsymbol{u} \times \boldsymbol{v}) = \boldsymbol{v} \cdot (\boldsymbol{u} \times \boldsymbol{v}) = 0.$$

Theorem 8.2 (Determinants as Area or Volume in page 198) If A is a 2×2 matrix, the area of the parallelogram (平行四辺形) determined by the columns of A is $|\det(A)|$. If A is a 3×3 matrix, the volume of the parallelepiped (平行六面体) determined by the columns of A is $|\det(A)|$.