

(1a)

Hence if A has column-echelon form $A' = A E_1 E_2 \dots E_r$,
 this shows $\delta(A) = \delta(A') \cdot \delta(E_1) \dots \delta(E_r)$ where $\delta(E_i) = \begin{cases} 1 & \text{if } E_i \text{ is type (i)} \\ -1 & \text{if } E_i \text{ is type (ii)} \\ c & \text{if } E_i = \begin{pmatrix} 1 & \dots & 0 \\ \vdots & \ddots & \end{pmatrix} \end{cases}$
 (= $\det E_i$ in each case)
 of type (iii)

But also, either $A' = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$ so $\delta(A') = 1$
 by (iii)

or $A' = \begin{bmatrix} 1 & 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 \\ * & * & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 \\ * & * & * & 0 & 0 \end{bmatrix}$ has some zero column,
 so $\delta(A') = 0 \cdot \delta(A') = 0$.
 by (ii)

9/12/18 Thus $\delta(A)$ is already uniquely determined by (i), (ii), (iii) \blacksquare

REMARK: This also showed row-reduction lets one calculate $\det A$ in $\leq C \cdot n^3$ steps
 The argument in the previous proof really showed more ...

THEOREM: For $A \in \mathbb{R}^{n \times n}$, (a) $\det A \neq 0 \iff A$ is invertible
 and (b) $\det(AB) = \det A \cdot \det B$.

proof: (a): As in previous proof, if A has col-echelon form A'

then $A' = A E_1 E_2 \dots E_r$

with $\det(A') = \underbrace{\det(A)}_{\substack{\parallel \\ \{0 \text{ if } A' \text{ has a zero column, that is,} \\ 1 \text{ if } A' = I_n, \text{ that is, if } A \text{ is invertible}}}, \underbrace{\det(E_1) \dots \det(E_r)}_{\substack{\text{these are all } +1, -1, \text{ or } c \neq 0}}$

$\begin{cases} 0 & \text{if } A' \text{ has a zero column, that is,} \\ & \text{if } A \text{ is not invertible} \\ 1 & \text{if } A' = I_n, \text{ that is, if } A \text{ is invertible} \end{cases}$

Thus $\det(A) = \begin{cases} 0 & \text{if } A \text{ is not invertible} \\ \text{nonzero} & \text{if } A \text{ is invertible (in fact, } \det(A) = \frac{1}{\det(E_1) \dots \det(E_r)} \text{ in this case)} \end{cases}$

(b): If B is not invertible, then $\det(B)=0$ by (a), but also AB is not invertible since any $X \neq 0$ with $BX=0$ has $ABX=0$ also. So $\det(AB)=0$ by (a), and $\det(AB) = \det(A) \cdot \det(B)$ holds for trivial reasons.

(20)

If B is invertible, we col ops to write $B = E_1 E_2 \dots E_r$ for elementary matrices E_i , and we've already seen $\det B = \det E_1 \dots \det E_r$. In this situation. But then also we saw

$$\det(AE_1 E_2 \dots E_r) = \det(A) \cdot \underbrace{\det(E_1) \dots \det(E_r)}_{\det B} \text{ by properties (i), (ii), (iii)}$$

and hence $\det(AB) = \det(A) \cdot \det(B)$. \blacksquare

It's helpful to know some other expressions for $\det A$...

PROP: (Laplace Row expansion) For each $i=1, \dots, n$ $\det A = (-1)^i (a_{i1} \det(\hat{A}_{i1}) + a_{i2} \det(\hat{A}_{i2}) + \dots + a_{in} \det(\hat{A}_{in})) = \sum_{j=1}^n (-1)^{i+j} a_{ij} \det(\hat{A}_{ij})$ where here (temporarily!) $\hat{A}_{ij} := A$ with row i , column j removed

e.g. $n=3$ Laplace expand along row 2

$$\det \begin{bmatrix} a & b & c \\ d & e & f \\ g & h & i \end{bmatrix} = -d \det \begin{bmatrix} b & c \\ h & i \end{bmatrix} + e \det \begin{bmatrix} a & c \\ g & i \end{bmatrix} - f \det \begin{bmatrix} a & b \\ g & h \end{bmatrix}$$

proof: Let $S(A) :=$ right-side of the PROPOSITION

and check • $S(A) = S(A_1, \dots, A_n)$ is linear in each column A_k

because each of the simpler functions

$(-1)^{i+j} a_{ij} \det(\hat{A}_{ij})$ has this property for $j=1, \dots, n$

• $S(A) = S(A_1, \dots, A_n)$ is alternating in the columns A_k

because if one swaps columns A_r, A_s

then it negates $\det(\hat{A}_{ij})$ for $j \notin \{r, s\}$

while the two terms $\pm a_{ir} \det(\hat{A}_{ir})$ swap positions in $\pm a_{is} \det(\hat{A}_{is})$ the sum and are negated.

$$S(I_n) = S \begin{bmatrix} 1 & & & \\ & 1 & & \\ & & \ddots & \\ & & & 1 \end{bmatrix} = 1$$

is easy to prove by induction on n .

Hence $S(A) = \det(A)$ \blacksquare

(21) This leads to a formula for \bar{A}^{-1} .

THEOREM (1.6.9) If $A \in \mathbb{R}^{n \times n}$ is invertible, then \bar{A}^{-1} has (i,j) -entry given by $\frac{(-1)^{i+j}}{\det A} \det(\hat{A}_{ji})$

e.g. $n=2$ $\begin{bmatrix} a & b \\ c & d \end{bmatrix}^{-1} = \frac{1}{\det \begin{bmatrix} a & b \\ c & d \end{bmatrix}} \begin{bmatrix} +d & -b \\ -c & +a \end{bmatrix} = \frac{1}{ad-bc} \begin{bmatrix} d-b \\ -c \ a \end{bmatrix}$

proof: Let $B \in \mathbb{R}^{n \times n}$ have $B_{ij} := \frac{(-1)^{i+j}}{\det A} \det(\hat{A}_{ji})$.

$$\begin{aligned} \text{and compute } (AB)_{ij} &= \sum_{k=1}^n A_{ik} B_{kj} \\ &= \sum_{k=1}^n a_{ik} \cdot \frac{(-1)^{k+j} \det(\hat{A}_{jk})}{\det A} \\ &= \frac{1}{\det A} \sum_{k=1}^n (-1)^{k+j} a_{ik} \det(\hat{A}_{jk}) \\ &= \frac{1}{\det A} \cdot \begin{cases} \text{Laplace expansion of } \det A \text{ along row } i \\ \text{if } i=j \\ \text{Laplace expansion of } \det \begin{bmatrix} -A_1 & - \\ -A_2 & - \\ \vdots & \vdots \\ -A_i & - \\ \vdots & \vdots \\ -A_n & - \end{bmatrix} \text{ along row } i \\ \text{if } i \neq j \end{cases} \\ &= \begin{cases} 1 & \text{if } i=j \\ 0 & \text{if } i \neq j \end{cases}. \end{aligned}$$

← i th row repeated as j th row

That is, $AB = I_n$ ■

EXERCISE: Show $\det(A^t) = \det A$ using the def'n of $\det A = \sum_{p \in S_n} \text{sign}(p) a_{1p_1} \cdots a_{np_n}$
(cor. 1.4.15(b))

(22)

Chapter 2 Groups

§ 2.2, 2.1 Groups & subgroups (& laws of composition)

DEF'N: A group is a set G with a law of composition $G \times G \rightarrow G$ (just a function!) $(a, b) \mapsto ab$

satisfying

- associativity: $(ab)c = a(bc) \quad \forall a, b, c \in G$
- existence of (2-sided) identity: $\exists 1 \in G$ with $1 \cdot a = a \cdot 1 = a \quad \forall a \in G$
- existence of (2-sided) inverses: $\forall a \in G \quad \exists b \in G$ with $ab = ba = e$
(and b is called a^{-1})

A subset $H \subseteq G$ is called a subgroup of G (written $H \leq G$)

if it is also a group using the same composition law $G \times G \rightarrow G$,
that is, ~~it satisfies~~

- closure under composition: $a, b \in H \Rightarrow ab \in H$ $\boxed{a, b \in H \text{ lives in } G, \text{ a priori, maybe not in } H}$
- existence of identity: $1 \in H$
- closure under inverses: $a \in H \Rightarrow a^{-1} \in H$

9/21/18

EXAMPLES: ① $S_n = \text{symmetric group (on } n \text{ letters)}$

$$= \left\{ \text{permutations } \{1, 2, \dots, n\} \xrightarrow{\text{?}} \{1, 2, \dots, n\} \right\}$$

with law of composition: $S_n \times S_n \rightarrow S_n$
 $(p, q) \mapsto pq$

Q: Who is 1 ?

$$e = \begin{pmatrix} 1 & 2 & \dots & n \\ 1 & 2 & \dots & n \end{pmatrix} \quad \text{since } ep = pe = p \quad \forall p \in S_n$$

Why associative? $(pq)r = p(qr)$? YES: Both equal the result of doing all 3 in a row here..

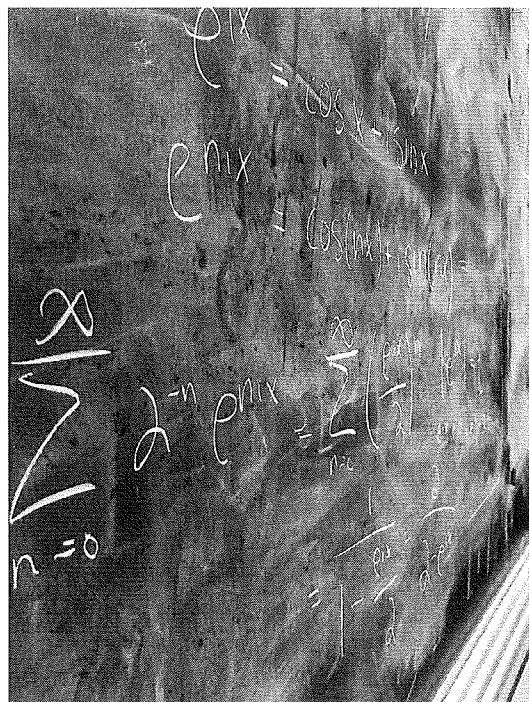
$$\{1, \dots, n\} \xrightarrow{r} \{1, \dots, n\} \xrightarrow{q} \{1, \dots, n\} \xrightarrow{p} \{1, \dots, n\}$$

$\underbrace{(pq)r}_{pq}$

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