

Theorem:

Let $A \in \mathbb{R}^{n \times n}$ and $B \in \mathbb{R}^{n \times n}$

then $\det AB = \det A \det B$.

(save this for Cramer's rule)

- ① Suppose $\det A \neq 0$. Then A is invertible...
- ② Suppose A is not invertible. Then $\det A = 0$.

Explain ② first; Suppose A is not invertible...

Algorithm for finding an inverse:

$$[A | I] \xrightarrow{\text{Gaussian Elimination}} [I | A^{-1}]$$

If not invertible something goes wrong with the elimination and there are not enough pivots...

Do row operations: Elimination steps
Row swaps...

... but run out of pivots, which means one of the rows is the zero row...

Echelon form of A looks like

$$U = \begin{bmatrix} * & & & & & \\ 0 & * & & & & \\ \vdots & & \ddots & & & \\ 0 & 0 & 0 & \dots & 0 & \\ \vdots & & & & & \\ 0 & 0 & 0 & \dots & 0 & \end{bmatrix} \in \mathbb{R}^{n \times n}$$

row of zeros at the bottom...

$$\det A = \pm \det U$$

expand $\det U$ along the bottom row of zeros...

$$\det U = u_{n1} C_{n1} + u_{n2} C_{n2} + \dots + u_{nn} C_{nn} = 0$$

$$\text{where } C_{ij} = (-1)^{i+j} \det U_{ij}$$

since all the entries in the last row of U are zero...

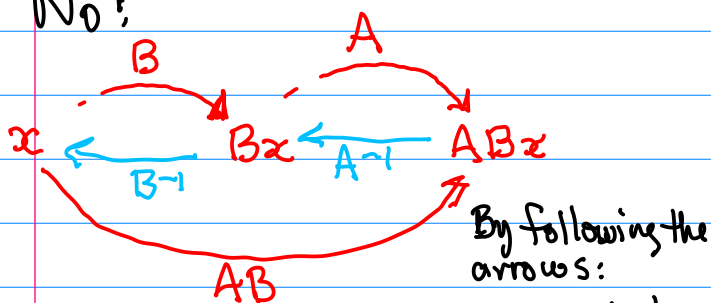
Case when AB is invertible

☑ Case when AB is not invertible...

If AB is not invertible then $\det AB = 0$.

Q: Is it possible that both A and B on their own are invertible even though AB is not?

A: No!



$$AB B^{-1}A^{-1} = AA^{-1} = I$$

Therefore either A or B must not be invertible since AB was not invertible...

Aside: It's possible to have two matrices which are not invertible, but for which AB is invertible.

↑ This can happen when A and B are not square so $\det A$ doesn't make sense

If A is not invertible then $\det A = 0$

If B is not invertible then $\det B = 0$

Either way $(\det A)(\det B) = 0$.

Recall,

$\det AB = 0$. Therefore $\det AB = \det A \det B$

Suppose AB is invertible and A and B are square... It follows that A and B must be invertible...

AB invertible means $(AB)^{-1}$ exists

Claim: $A^{-1} = B(AB)^{-1}$

Check $A[B(AB)^{-1}] = AB(AB)^{-1} = I$

Claim:

$$B^{-1} = \begin{bmatrix} \cancel{A(AB)^{-1}} \\ (AB)^{-1}A \end{bmatrix}$$

consistency, if A^{-1} and B^{-1} exist then

$$A(AB)^{-1} = AB^{-1}A^{-1}$$

and $(AB)^{-1}A = B^{-1}A^{-1}A$

Check $[(AB)^{-1}A]B = (AB)^{-1}AB = I$

Now A and B are invertible... means they can be reduced using row operations to the identity.

Thus A can be obtained from the identity matrix by performing a sequence of elementary row operations.

$$A = E_1 E_2 E_3 \cdots E_n$$

all these E_i 's correspond to elementary row operations

Why is $\det AB = \det A \det B$?

Easier Question:

✓ Why is $\det EB = \det E \det B$ when E is an elementary matrix? Because of the theorem

Row Operations

Let A be a square matrix.

- If a multiple of one row of A is added to another row to produce a matrix B , then $\det B = \det A$.
- If two rows of A are interchanged to produce B , then $\det B = -\det A$.
- If one row of A is multiplied by k to produce B , then $\det B = k \cdot \det A$.

each one of these properties says that a particular type of row operation can be factored out of the determinant.

Consider $r_1 \leftrightarrow r_2$ what's the elementary matrix for that?

$$\begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \quad r_1 \leftrightarrow r_2 \quad E = \begin{bmatrix} 0 & 1 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

$$\det I = 1$$

$$\det E = -\det I = -1$$

$$\det EA = -1 \det A = \det E \det A \quad \square$$

In summary we have

$$\textcircled{1} \quad A = \underbrace{E_1 E_2 E_3 \cdots E_n}$$

$$\textcircled{2} \quad \det EB = \det E \det B$$

$$\begin{aligned} \det AB &= \det (E_1 E_2 E_3 \cdots E_n B) \\ &= \det E_1 \det (E_2 E_3 \cdots E_n B) \\ &= \det E_1 \det E_2 \det (E_3 \cdots E_n B) \\ &\vdots \\ &= (\det E_1) (\det E_2) \cdots (\det E_n) (\det B) \\ &= (\det E_1) (\det E_2) \cdots (\det E_{n-1} E_n) (\det B) \\ &\vdots \\ &= (\det E_1) (\det E_2 \cdots E_n) (\det B) \\ &= \det (E_1 E_2 \cdots E_n) \det (B) = \det A \det B. \end{aligned}$$

Thus, $\det AB = \det A \det B$.

$$\det \begin{bmatrix} a & b \\ c & d \end{bmatrix} = ad - bc.$$

$$\det \begin{bmatrix} e & f \\ g & h \end{bmatrix} = eh - fg.$$

$$\begin{bmatrix} a & b \\ c & d \end{bmatrix} \begin{bmatrix} e & f \\ g & h \end{bmatrix} = \begin{bmatrix} ae+bg & af+bh \\ ce+dg & ef+dh \end{bmatrix}$$

$$\det \begin{bmatrix} ae+bg & af+bh \\ ce+dg & ef+dh \end{bmatrix} = (ae+bg)(ef+dh) - (af+bh)(ce+dg)$$

"difficult algebra"

$$\approx (ad-bc)(eh-fg) = \det \begin{bmatrix} a & b \\ c & d \end{bmatrix} \det \begin{bmatrix} e & f \\ g & h \end{bmatrix}.$$

This makes the explanation of $\det AB = \det A \det B$ using Gaussian elimination look relatively simple.