

Matrices & Determinants

Statistics

$$A = \begin{pmatrix} & & \\ & & \\ & & \end{pmatrix} \quad \begin{array}{l} m \rightarrow \text{rows} \\ n \rightarrow \text{columns} \end{array}$$

$a_{ij} \rightarrow$ i^{th} row & j^{th} column

$$A = (a_{ij})_{m \times n} \quad \begin{array}{l} 1 \leq i \leq m \\ 1 \leq j \leq n \end{array}$$

sometimes $a_{ij} = f(i, j)$ may be given

Ex. $A = (a_{ij})_{3 \times 2}$ ~~$a_{ij} = i + j$~~ $a_{ij} = i + j$

$$A = \begin{bmatrix} 2 & 3 \\ 3 & 4 \\ 4 & 5 \end{bmatrix}_{3 \times 2}$$

Minor Matrix & Co-factors for a square Matrix

$$A = (a_{ij})_{n \times n}$$

$a_{ij} \rightarrow$ Minor matrix

$$\begin{pmatrix} & & \\ & & \\ & & \end{pmatrix}_{(n-1) \times (n-1)}$$

Remaining elements
excluding i^{th} row &
 j^{th} column.

Cofactor-

$$a_{ij} \rightarrow c_{ij} = (-1)^{i+j} |M_{ij}|$$

Ex. $\begin{bmatrix} 2 & 3 & 1 \\ 4 & -1 & 0 \\ 0 & 2 & 5 \end{bmatrix}$

$$M_{12} = \begin{bmatrix} 4 & 0 \\ 0 & 5 \end{bmatrix}$$

$$c_{12} = (-1)^3 (20 - 0)$$

$$= -20$$

Determinants

Determinants of a matrix is sum of product of elements of any row / column with its own cofactors

* \rightarrow Product of sum of product of elements of any row / column with the cofactor of any other row / column is zero.

$$A = (a_{ij})_{n \times n}$$

$$|A| = \sum (a_{ij} c_{ij})$$

Properties of Determinants

$$1) \quad D_r = \begin{vmatrix} f(r) & g(r) & h(r) \\ a & b & c \\ g & e & f \end{vmatrix}$$

$$\sum_{r=1}^n D_r = \begin{vmatrix} \sum_{r=1}^n f(r) & \sum_{r=1}^n g(r) & \sum_{r=1}^n h(r) \\ a & b & c \\ g & e & f \end{vmatrix}$$

\rightarrow It is only applicable when other two rows having all constant elements.

(2) \rightarrow If we interchange consecutive rows / column in a determinant, determinant is multiplied by -1 . If total no. of changes are m then determinant is multiplied by $(-1)^m$

$$\begin{vmatrix} R_1 \\ R_2 \\ R_3 \end{vmatrix} \rightarrow \begin{vmatrix} R_3 \\ R_2 \\ R_1 \end{vmatrix}$$

This change is not directly done.

Process -

$$\begin{vmatrix} R_1 \\ R_2 \\ R_3 \end{vmatrix} \xrightarrow{\text{①}} \begin{vmatrix} R_2 \\ R_1 \\ R_3 \end{vmatrix} \xrightarrow{\text{②}} \begin{vmatrix} R_2 \\ R_3 \\ R_1 \end{vmatrix} \xrightarrow{\text{③}} \begin{vmatrix} R_3 \\ R_2 \\ R_1 \end{vmatrix}$$

Total change $\rightarrow 3$ multiply by $(-1)^3 = -1$.

$$(3) \quad D = \begin{vmatrix} f(x) & g(x) & h(x) \\ a & b & c \\ d & e & f \end{vmatrix}$$

$$\text{then } \frac{d}{dx} D = \begin{vmatrix} f'(x) & g'(x) & h'(x) \\ a & b & c \\ d & e & f \end{vmatrix}$$

$$\int D \, dx = \begin{vmatrix} \int f(x) \, dx & \int g(x) \, dx & \int h(x) \, dx \\ a & b & c \\ d & e & f \end{vmatrix}$$

Only if other two rows have all constant elements.

$$\text{if } D = \begin{vmatrix} f_1 & g_1 & h_1 \\ f_2 & g_2 & h_2 \\ f_3 & g_3 & h_3 \end{vmatrix}$$

$$\frac{d}{dx} D = \begin{vmatrix} f_1' & g_1' & h_1' \\ f_2 & g_2 & h_2 \\ f_3 & g_3 & h_3 \end{vmatrix} + \begin{vmatrix} f_1 & g_1 & h_1 \\ f_2' & g_2' & h_2' \\ f_3 & g_3 & h_3 \end{vmatrix} + \begin{vmatrix} f_1 & g_1 & h_1 \\ f_2 & g_2 & h_2 \\ f_3' & g_3' & h_3' \end{vmatrix}$$

$\int D \, dx$ in this case will be calculated by simplifying determinants first. 2nd method is not applicable for integration

$$\# \quad \begin{vmatrix} a & b & c \\ b & c & a \\ c & a & b \end{vmatrix} = 3abc - (a^3 + b^3 + c^3)$$

$$\# \quad \begin{vmatrix} 1 & a & a^2 \\ 1 & b & b^2 \\ 1 & c & c^2 \end{vmatrix} = (a-b)(b-c)(c-a) = \begin{vmatrix} 1 & a & bc \\ 1 & b & ca \\ 1 & c & ab \end{vmatrix}$$

$$\# \begin{vmatrix} 1 & a & a^2 \\ 1 & b & b^2 \\ 1 & c & c^2 \end{vmatrix} = (a-b)(b-c)(c-a)(a+b+c)$$

$$\# \begin{vmatrix} 1 & a^2 & -abc \\ 1 & b^2 & ca \\ 1 & c^2 & ab \end{vmatrix} \begin{vmatrix} 1 & a^2 & a^3 \\ 1 & b^2 & b^3 \\ 1 & c^2 & c^3 \end{vmatrix} = (a-b)(b-c)(c-a)(ab+bc+ca)$$

$$\# \begin{vmatrix} 1 & a & a^4 \\ 1 & b & b^4 \\ 1 & c & c^4 \end{vmatrix} = (a-b)(b-c)(c-a)(a^2+b^2+c^2-ab-bc-ca)$$

$$\# \begin{vmatrix} 1 & b+c & bc \\ 1 & c+a & ac \\ 1 & a+b & ab \end{vmatrix} = (a-b)(b-c)(c-a)$$

$|AB| = 0$ It means at least one of the $|A|$ or $|B|$ is equal to zero.
 $|A| = 0$ or $|B| = 0$

Multiplication of determinant

$$\begin{vmatrix} (a_1-b_1)^2 & (a_1-b_2)^2 & (a_1-b_3)^2 \\ (a_2-b_1)^2 & (a_2-b_2)^2 & (a_2-b_3)^2 \\ (a_3-b_1)^2 & (a_3-b_2)^2 & (a_3-b_3)^2 \end{vmatrix}$$

$$= \begin{vmatrix} 1 \cdot a_1^2 - 2b_1 a_1 + b_1^2 & 1 \cdot a_1^2 - 2b_2 a_1 + b_2^2 & - \\ 1 \cdot a_2^2 - 2b_1 a_2 + b_1^2 & 1 \cdot a_2^2 - 2b_2 a_2 + b_2^2 & - \\ 1 \cdot a_3^2 - 2b_1 a_3 + b_1^2 & 1 \cdot a_3^2 - 2b_2 a_3 + b_2^2 & - \end{vmatrix}$$

$$= \begin{vmatrix} a_1^2 & a_1 & 1 & | & 1 & -2b_1 & b_1^2 \\ a_2^2 & a_2 & 1 & | & 1 & -2b_2 & b_2^2 \\ a_3^2 & a_3 & 1 & | & 1 & -2b_3 & b_3^2 \end{vmatrix}$$

Types of Matrix-

$$A = (a_{ij})_{m \times n}$$

→ Square Matrix -

$$m = n$$

$$A = (a_{ij})_{n \times n}$$

→ $m > n$

vertical matrix $\rightarrow m > n$ $\left[\begin{array}{c} \\ \\ \\ \end{array} \right]$

→ horizontal matrix $\rightarrow m < n$ $\left[\right]$

→ Row matrix $m = 1$ $\left[\right]$

Column matrix $n = 1$ $\left[\begin{array}{c} \\ \\ \\ \end{array} \right]$

Diagonal matrix - $a_{ij} = \begin{cases} 0 & i \neq j \\ cR & i = j \end{cases}$

Scalar matrix - $a_{ij} = \begin{cases} 0 & i \neq j \\ k & i = j \end{cases}$

Identity matrix - $a_{ij} = \begin{cases} 0 & i \neq j \\ 1 & i = j \end{cases} = I_n$

Null/zero Matrix - $a_{ij} = \begin{cases} 0 & i \neq j \\ 0 & i = j \end{cases} = O_n$

Upper triangular matrix - $a_{ij} = \begin{cases} 0 & i > j \\ cR & i \leq j \end{cases}$

$$\begin{bmatrix} & & \\ & & \\ & & \end{bmatrix}$$

lower triangular matrix - $a_{ij} = \begin{cases} 0 & i < j \\ cR & i \geq j \end{cases}$

Equal matrix-

$$A = (a_{ij})_{m \times n}, B = (b_{ij})_{p \times q}$$

\Rightarrow order same; i.e. $m=p$ & $n=q$

$\Rightarrow a_{ij} = b_{ij}$

then $A=B$

\rightarrow Two matrix of same order then $A \pm B$ is valid.
 $\pm a_{ij} \pm b_{ij}$

$\rightarrow KA = (ka_{ij})_{m \times n}$

\rightarrow Any matrix can be written as sum of upper & lower triangular matrix

\rightarrow $|A| = 0$ Singular matrix
 $|A| \neq 0$ Non-singular matrix

\rightarrow $|AB| = 0$
then at least one of the matrix is singular

Multiplication of Matrix-

$$A = (a_{ij})_{m \times n}$$

$$B = (b_{ij})_{p \times q}$$

AB is defined when $n=p$ (order $\rightarrow m \times q$)

BA is defined when $q=p$ (order $\rightarrow p \times n$)

$$C = AB = (c_{ij})_{m \times q} \quad \text{when } n=p$$

$$c_{ij} = \sum_{k=1}^n a_{ik} b_{kj} \quad \begin{cases} 1 \leq i \leq m \\ 1 \leq j \leq q \end{cases}$$

$A+B = B+A$

$A(BC) = (AB)C$

$AB \neq BA$

$A(B \pm C) = AB \pm AC$

$AI = IA = A$

If $AB=BA$
~~then~~ $(A+UB)^n = {}^nC_0(A)^n + {}^nC_1(A)^{n-1}(UB) + \dots + {}^nC_n(UB)^n$

$(I+A)^n = {}^nC_0 I + {}^nC_1 A + {}^nC_2 A^2 + \dots + {}^nC_n A^n$

$A^n = \underbrace{A \cdot A \cdot A \cdot \dots \cdot A}_{n \text{ times}} \quad (n \in \mathbb{N})$

Transpose Matrix -

$$A = (a_{ij})_{m \times n}$$

$$A^T = (a_{ji})_{n \times m}$$

$A, B \rightarrow$ two square matrix, then-

$$\rightarrow (A^T)^T = A$$

$$\rightarrow (A \pm B)^T = A^T \pm B^T$$

$$\rightarrow (AB)^T = B^T A^T$$

$$\rightarrow (A^T)^n = (A^n)^T$$

$$\rightarrow (A^{-1})^n = (A^n)^{-1}$$

$$\rightarrow \det(A) = \det(A^T)$$

$$\rightarrow (\lambda A)^T = \lambda A^T, \lambda \in \mathbb{R}$$

If A is Diagonal matrix,

$$A^T = A$$

{ A^T or A' \rightarrow transpose of A }

Determinant of A -

A is square matrix

$$\# |A^T| = |A|$$

$$\# |\lambda A| = \lambda^n |A| \quad n \rightarrow \text{order}$$

$$\# |AB| = |A| |B|$$

$$\# |A^n| = |A|^n$$

$$\# |A^{-1}| = \frac{1}{|A|}$$

$$\# |I| = 1$$

If $f(x) = x^2 - 2x + 3$

& A is any square matrix.

then $f(A) = A^2 - 2A + 3I$

If $A^T = A \rightarrow$ Symmetric Matrix $\Rightarrow a_{ij} = a_{ji}$
 $A^T = -A \rightarrow$ Skew Symmetric Matrix

All Diagonal elements of a skew symmetric matrix are zero.

Determinant of odd order skew symmetric matrix is zero.

* Any matrix (square matrix) A can be written as the sum of symmetric & skew symmetric matrix.

$$A = \underbrace{\frac{A+A'}{2}}_{\text{Symmetric}} + \underbrace{\frac{A-A'}{2}}_{\text{Skew Symmetric}}$$

A square matrix is said to be orthogonal when

$\rightarrow A \cdot A' = A' \cdot A = I$

$\rightarrow |A| = \pm 1$

$\rightarrow A^{-1} = A'$

A square matrix is said to be idempotent matrix when $A^2 = A$

then, $\rightarrow |A| = 0, 1$

$\rightarrow A^n = A$

$\rightarrow (I+A)^n = I + \binom{n}{1} A + \binom{n}{2} A^2 + \dots + \binom{n}{n} A^n$

$= I + (2^n - 1) A$

Involuntary Matrix- A square matrix is said to be involuntary matrix when $A^2 = I$, then

$$\rightarrow |A| = \pm 1$$

$$\rightarrow A^{-1} = A$$

$$\rightarrow A^n = \begin{cases} A & n \in \text{odd} \\ I & n \in \text{even} \end{cases}$$

If $A^k = A$ then $k-1$ is period of matrix.

Trace of a Matrix

Sum of diagonal elements.

$$\text{Tr}(A+B) = \text{Tr}(A) + \text{Tr}(B)$$

$$\text{Tr}(A^T) = \text{Tr}(A)$$

$$\text{Tr}(\lambda A) = \lambda \text{Tr}(A)$$

Adjoint of a Matrix

$$\text{adj}(A) = [C]^T$$

$$C = (C_{ij})_{m \times n}$$

$$C_{ij} = (-1)^{i+j} |M_{ij}|$$

Ex. $A = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$

$$\text{adj}(A) = \begin{bmatrix} d & -b \\ -c & a \end{bmatrix}$$

Nilpotent Matrix

$$A^m = \mathbf{0}$$

$$A^{m-1} \neq \mathbf{0}$$

then $A \rightarrow$ nilpotent matrix of index m .

24 $A = \text{diag}(a_1, a_2, a_3, \dots, a_n)_{n \times n}$
 then $\text{adj}(A) = \text{diag}(a_2 a_3 \dots a_n, a_1 a_3 \dots a_n, \dots, a_1 a_2 \dots a_{n-1})_{n \times n}$

Ex: $A = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 3 \end{pmatrix} \Rightarrow \text{adj}(A) = \begin{pmatrix} 6 & 0 & 0 \\ 0 & 3 & 0 \\ 0 & 0 & 2 \end{pmatrix}$

- $\rightarrow \text{adj}(A^T) = (\text{adj}(A))^T$
- $\rightarrow \text{adj}(\lambda A) = \lambda^{n-1} \text{adj}(A) \quad \lambda \in \mathbb{R}$
- $\rightarrow \text{adj}(AB) = \text{adj}(B) \cdot \text{adj}(A)$
- $\rightarrow \text{adj}(A^n) = (\text{adj}(A))^n \quad (n \in \mathbb{N})$

$A = \text{diag}(a_1, a_2, a_3, \dots, a_n)_{n \times n}$
 $B = \text{diag}(b_1, b_2, b_3, \dots, b_n)_{n \times n}$
 then $AB = \text{diag}(a_1 b_1, a_2 b_2, a_3 b_3, \dots, a_n b_n)_{n \times n}$

$A \cdot \text{adj}(A) = \text{adj}(A) \cdot A = |A| I$

Inverse of a Matrix -

for existence of A^{-1} , A is non singular.

$\rightarrow |A| \neq 0$

\rightarrow If $AB = BA = I$

then $A^{-1} = B$

or $B^{-1} = A$

$A \cdot \text{adj}(A) = \text{adj}(A) \cdot A = |A| I$

So $A \cdot \left\{ \frac{\text{adj}(A)}{|A|} \right\} = \left\{ \frac{\text{adj}(A)}{|A|} \right\} \cdot A = I$

$A^{-1} = \frac{1}{|A|} \text{adj}(A)$

$(\text{adj}(A))^{-1} = \frac{A}{|A|}$

$A \cdot \text{adj}(A) = |A| I$

$|A| \cdot \text{adj}(A) = |A|^n I$

$\text{adj}(A) = |A|^{n-1} I$

$$\# \quad |\text{adj}(\text{adj}(A))| = |A|^{(n-1)^2} \quad n = \text{order of matrix}$$

$$\# \quad |\text{adj}(\text{adj}(\text{adj}(\dots \text{adj}(A) \dots)))| = |A|^{(n-1)^k}$$

k times

$$\# \quad \text{adj}(\text{adj}(A)) = |A|^{n-2} \cdot A \quad \text{where } A = (a_{ij})_{n \times n}$$

$$\begin{aligned} \text{adj}(\text{adj}(A)) &= |\text{adj}(A)| \cdot (\text{adj}(A))^{-1} \\ &= |A|^{n-1} \cdot \frac{A}{|A|} \\ &= |A|^{n-2} \cdot A \end{aligned}$$

$$\# \quad |A^{-1}| = \frac{1}{|A|} \quad \begin{aligned} A \cdot A^{-1} &= I \\ |A| |A^{-1}| &= 1 \\ |A^{-1}| &= \frac{1}{|A|} \end{aligned}$$

$$\# \quad (\lambda A)^{-1} = \frac{1}{\lambda} A^{-1}$$

$$\begin{aligned} \# \quad (A^T)^{-1} &= (A^{-1})^T \\ (AB)^{-1} &= B^{-1}A^{-1} \\ (A^p)^{-1} &= (A^{-1})^p \quad p \in \mathbb{N} \end{aligned}$$

$$\# \quad \text{If } A = \text{diag}(a_1, a_2, \dots, a_n)_{n \times n}$$

then $A^{-1} = \text{diag}\left(\frac{1}{a_1}, \frac{1}{a_2}, \dots, \frac{1}{a_n}\right)_{n \times n}$

$$\text{Ex.} \quad A = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 3 \end{bmatrix}$$

$$\therefore A^{-1} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1/2 & 0 \\ 0 & 0 & 1/3 \end{bmatrix}$$

★ Every matrix satisfy its characteristic eqn.

$$A = (a_{ij})_{n \times n}$$

then characteristic eqⁿ $f(\lambda) = \det(A - \lambda I) = 0$

$\downarrow A$

$$f(A) = 0$$

Ex. $A = \begin{bmatrix} 2 & 3 \\ 1 & 4 \end{bmatrix}$ if $A^{-1} = aI + bA$
 $a + b = ?$

$$(A - \lambda I) = \begin{bmatrix} 2 - \lambda & 3 \\ 1 & 4 - \lambda \end{bmatrix}$$

$$= 8 - 6\lambda + \lambda^2 - 3$$

$$f(\lambda) = \lambda^2 - 6\lambda + 5 = 0$$

$$f(A) = A^2 - 6A + 5I = 0$$

$$A^2 - 6A = -5I$$

$$\frac{6A - A^2}{5} = I$$

$$A \left(\frac{6I - A}{5} \right) = I$$

$$A^{-1} = \frac{6I - A}{5}$$

$$\therefore a = \frac{6}{5}, \quad b = -\frac{1}{5}$$

Theory of Eqⁿ-

$$a_1x + b_1y + c_1z = d_1$$

$$a_2x + b_2y + c_2z = d_2$$

$$a_3x + b_3y + c_3z = d_3$$

$$\Delta = \begin{vmatrix} a_1 & b_1 & c_1 \\ a_2 & b_2 & c_2 \\ a_3 & b_3 & c_3 \end{vmatrix}$$

$$\Delta_x = \begin{vmatrix} d_1 & b_1 & c_1 \\ d_2 & b_2 & c_2 \\ d_3 & b_3 & c_3 \end{vmatrix}$$

$$\Delta_y = \begin{vmatrix} a_1 & d_1 & c_1 \\ a_2 & d_2 & c_2 \\ a_3 & d_3 & c_3 \end{vmatrix}$$

$$\Delta_z = \begin{vmatrix} a_1 & b_1 & d_1 \\ a_2 & b_2 & d_2 \\ a_3 & b_3 & d_3 \end{vmatrix}$$

Cramer's Rule -

$$x = \frac{\Delta_x}{\Delta}, \quad y = \frac{\Delta_y}{\Delta}, \quad z = \frac{\Delta_z}{\Delta}$$

- (i) if $\Delta \neq 0$ unique soln
(ii) if $\Delta = 0, \Delta_x = \Delta_y = \Delta_z = 0$ infinitely many soln
(iii) if $\Delta = 0$, ~~if~~ (at least one of $\Delta_x, \Delta_y, \Delta_z \neq 0$) no soln

Method-2

#

$$AX = B$$

$$A = \begin{bmatrix} a_1 & b_1 & c_1 \\ a_2 & b_2 & c_2 \\ a_3 & b_3 & c_3 \end{bmatrix}, \quad X = \begin{bmatrix} x \\ y \\ z \end{bmatrix}, \quad B = \begin{bmatrix} d_1 \\ d_2 \\ d_3 \end{bmatrix}$$

\Rightarrow unique soln $|A| \neq 0$

$$X = A^{-1}B$$

infinitely many soln - $|A| = 0$ & $\text{adj}(A) \cdot B = 0$

No soln $\Rightarrow |A| = 0, \text{adj}(A) \cdot B \neq 0$

Homogeneous eqn -

#

$$a_1x + b_1y + c_1z = 0$$

$$a_2x + b_2y + c_2z = 0$$

$$a_3x + b_3y + c_3z = 0$$

Unique soln
(0, 0, 0)

$$\Delta \neq 0$$

$$|A| \neq 0$$

trivial soln

infinitely many soln

$$\Delta = 0$$

$$|A| = 0$$

Non-trivial soln

\rightarrow In case of ∞ soln, for finding out value of x, y, z -
let $x = d$ then put it in two eqn & then
find out y, z in terms of d .

\rightarrow unique or infinite soln \rightarrow Consistent
No soln \rightarrow Non-consistent.