Show all appropriate work.

1. Problems from the book: (Again, a scan of the problems are attached to the end of this pdf.)

Due: Thursday, May 2, 2019

- (a) Section 5.1: 1, 3(d), 8(a), 12, 20.
- (b) Section 5.2: 11, 12, 16, 17, 18.

**5.1 B** Explain how to reach this determinant by row operations:

$$\det \begin{bmatrix} 1-a & 1 & 1 \\ 1 & 1-a & 1 \\ 1 & 1 & 1-a \end{bmatrix} = a^2(3-a). \tag{4}$$

Solution Subtract row 3 from row 1 and then from row 2. This leaves

$$\det \left[ \begin{array}{ccc} -a & 0 & a \\ 0 & -a & a \\ 1 & 1 & 1-a \end{array} \right].$$

Now add column 1 to column 3, and also column 2 to column 3. This leaves a lower triangular matrix with -a, -a, 3-a on the diagonal: det = (-a)(-a)(3-a).

The determinant is zero if a=0 or a=3. For a=0 we have the *all-ones matrix*—certainly singular. For a=3, each row adds to zero - again singular. Those numbers 0 and 3 are the eigenvalues of the all-ones matrix. This example is revealing and important, leading toward Chapter 6.

## Problem Set 5.1

Questions 1-12 are about the rules for determinants.

- 1 If a 4 by 4 matrix has det  $A = \frac{1}{2}$ , find det(2A) and det(-A) and det(A<sup>2</sup>) and det(A<sup>-1</sup>).
- 2 If a 3 by 3 matrix has det A = -1, find det $\left(\frac{1}{2}A\right)$  and det(-A) and det $(A^2)$  and det $(A^{-1})$ .
- 3 True or false, with a reason if true or a counterexample if false:
  - (a) The determinant of I + A is  $1 + \det A$ .
  - (b) The determinant of ABC is |A| |B| |C|.
  - (c) The determinant of 4A is 4|A|.
  - (d) The determinant of AB BA is zero. Try an example with  $A = \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix}$ .
- Which row exchanges show that these "reverse identity matrices"  $J_3$  and  $J_4$  have  $|J_3| = -1$  but  $|J_4| = +1$ ?

$$\det \begin{bmatrix} 0 & 0 & 1 \\ 0 & 1 & 0 \\ 1 & 0 & 0 \end{bmatrix} = -1 \quad \text{but} \quad \det \begin{bmatrix} 0 & 0 & 0 & 1 \\ 0 & 0 & 1 & 0 \\ 0 & 1 & 0 & 0 \\ 1 & 0 & 0 & 0 \end{bmatrix} = +1.$$

For n = 5, 6, 7, count the row exchanges to permute the reverse identity  $J_n$  to the identity matrix  $I_n$ . Propose a rule for every size n and predict whether  $J_{101}$  has determinant +1 or -1.

- 6 Show how Rule 6 (determinant = 0 if a row is all zero) comes from Rule 3.
- 7 Find the determinants of rotations and reflections:

$$Q = \begin{bmatrix} \cos\theta & -\sin\theta \\ \sin\theta & \cos\theta \end{bmatrix} \quad \text{and} \quad Q = \begin{bmatrix} 1 - 2\cos^2\theta & -2\cos\theta\sin\theta \\ -2\cos\theta\sin\theta & 1 - 2\sin^2\theta \end{bmatrix}.$$

- 8 Prove that every orthogonal matrix  $(Q^TQ = I)$  has determinant 1 or -1.
  - (a) Use the product rule |AB| = |A||B| and the transpose rule  $|Q| = |Q^{T}|$ .
  - (b) Use only the product rule. If  $|\det Q| > 1$  then  $\det Q^n = (\det Q)^n$  blows up. How do you know this can't happen to  $Q^n$ ?
- **9** Do these matrices have determinant 0, 1, 2, or 3?

$$A = \begin{bmatrix} 0 & 0 & 1 \\ 1 & 0 & 0 \\ 0 & 1 & 0 \end{bmatrix} \quad B = \begin{bmatrix} 0 & 1 & 1 \\ 1 & 0 & 1 \\ 1 & 1 & 0 \end{bmatrix} \quad C = \begin{bmatrix} 1 & 1 & 1 \\ 1 & 1 & 1 \\ 1 & 1 & 1 \end{bmatrix}.$$

- 10 If the entries in every row of A add to zero, solve Ax = 0 to prove  $\det A = 0$ . If those entries add to one, show that  $\det(A I) = 0$ . Does this mean  $\det A = 1$ ?
- Suppose that CD = -DC and find the flaw in this reasoning: Taking determinants gives |C||D| = -|D||C|. Therefore |C| = 0 or |D| = 0. One or both of the matrices must be singular. (That is not true.)
- 12 The inverse of a 2 by 2 matrix seems to have determinant = 1:

$$\det A^{-1} = \det \frac{1}{ad - bc} \begin{bmatrix} d & -b \\ -c & a \end{bmatrix} = \frac{ad - bc}{ad - bc} = 1.$$

What is wrong with this calculation? What is the correct det  $A^{-1}$ ?

## Questions 13-27 use the rules to compute specific determinants.

**13** Reduce A to U and find  $\det A = \text{product of the pivots:}$ 

$$A = \begin{bmatrix} 1 & 1 & 1 \\ 1 & 2 & 2 \\ 1 & 2 & 3 \end{bmatrix} \qquad A = \begin{bmatrix} 1 & 2 & 3 \\ 2 & 2 & 3 \\ 3 & 3 & 3 \end{bmatrix}.$$

14 By applying row operations to produce an upper triangular U, compute

$$\det\begin{bmatrix} 1 & 2 & 3 & 0 \\ 2 & 6 & 6 & 1 \\ -1 & 0 & 0 & 3 \\ 0 & 2 & 0 & 7 \end{bmatrix} \quad \text{and} \quad \det\begin{bmatrix} 2 & -1 & 0 & 0 \\ -1 & 2 & -1 & 0 \\ 0 & -1 & 2 & -1 \\ 0 & 0 & -1 & 2 \end{bmatrix}.$$

15 Use row operations to simplify and compute these determinants:

$$\det \begin{bmatrix} 101 & 201 & 301 \\ 102 & 202 & 302 \\ 103 & 203 & 303 \end{bmatrix} \quad \text{and} \quad \det \begin{bmatrix} 1 & t & t^2 \\ t & 1 & t \\ t^2 & t & 1 \end{bmatrix}.$$

16 Find the determinants of a rank one matrix and a skew-symmetric matrix:

$$A = \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix} \begin{bmatrix} 1 & -4 & 5 \end{bmatrix} \quad \text{and} \quad K = \begin{bmatrix} 0 & 1 & 3 \\ -1 & 0 & 4 \\ -3 & -4 & 0 \end{bmatrix}.$$

- A skew-symmetric matrix has  $K^{T} = -K$ . Insert a, b, c for 1, 3, 4 in Question 16 and show that |K| = 0. Write down a 4 by 4 example with |K| = 1.
- 18 Use row operations to show that the 3 by 3 "Vandermonde determinant" is

$$\det \begin{bmatrix} 1 & a & a^2 \\ 1 & b & b^2 \\ 1 & c & c^2 \end{bmatrix} = (b-a)(c-a)(c-b).$$

19 Find the determinants of U and  $U^{-1}$  and  $U^2$ :

$$U = \begin{bmatrix} 1 & 4 & 6 \\ 0 & 2 & 5 \\ 0 & 0 & 3 \end{bmatrix} \quad \text{and} \quad U = \begin{bmatrix} a & b \\ 0 & d \end{bmatrix}.$$

20 Suppose you do two row operations at once, going from

$$\begin{bmatrix} a & b \\ c & d \end{bmatrix} \quad \text{to} \quad \begin{bmatrix} a - Lc & b - Ld \\ c - la & d - lb \end{bmatrix}.$$

Find the second determinant. Does it equal ad - bc?

21 Row exchange: Add row 1 of A to row 2, then subtract row 2 from row 1. Then add row 1 to row 2 and multiply row 1 by -1 to reach B. Which rules show

$$\det B = \left| \begin{array}{cc} c & d \\ a & b \end{array} \right| \quad \text{equals} \quad -\det A = -\left| \begin{array}{cc} a & b \\ c & d \end{array} \right| ?$$

Those rules could replace Rule 2 in the definition of the determinant.

22 From ad - bc, find the determinants of A and  $A^{-1}$  and  $A - \lambda I$ :

$$A = \begin{bmatrix} 2 & 1 \\ 1 & 2 \end{bmatrix} \quad \text{and} \quad A^{-1} = \frac{1}{3} \begin{bmatrix} 2 & -1 \\ -1 & 2 \end{bmatrix} \quad \text{and} \quad A - \lambda I = \begin{bmatrix} 2 - \lambda & 1 \\ 1 & 2 - \lambda \end{bmatrix}.$$

Which two numbers  $\lambda$  lead to  $\det(A - \lambda I) = 0$ ? Write down the matrix  $A - \lambda I$  for each of those numbers  $\lambda$ —it should not be invertible.

- From  $A = \begin{bmatrix} 4 & 1 \\ 2 & 3 \end{bmatrix}$  find  $A^2$  and  $A^{-1}$  and  $A \lambda I$  and their determinants. Which two numbers  $\lambda$  lead to  $\det(A \lambda I) = 0$ ?
- **24** Elimination reduces A to U. Then A = LU:

$$A = \begin{bmatrix} 3 & 3 & 4 \\ 6 & 8 & 7 \\ -3 & 5 & -9 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 \\ 2 & 1 & 0 \\ -1 & 4 & 1 \end{bmatrix} \begin{bmatrix} 3 & 3 & 4 \\ 0 & 2 & -1 \\ 0 & 0 & -1 \end{bmatrix} = LU.$$

Find the determinants of L, U, A,  $U^{-1}L^{-1}$ , and  $U^{-1}L^{-1}A$ .

- **25** If the i, j entry of A is i times j, show that det A = 0. (Exception when A = [1].)
- **26** If the i, j entry of A is i + j, show that  $\det A = 0$ . (Exception when n = 1 or 2.)
- 27 Compute the determinants of these matrices by row operations:

$$A = \begin{bmatrix} 0 & a & 0 \\ 0 & 0 & b \\ c & 0 & 0 \end{bmatrix} \quad \text{and} \quad B = \begin{bmatrix} 0 & a & 0 & 0 \\ 0 & 0 & b & 0 \\ 0 & 0 & 0 & c \\ d & 0 & 0 & 0 \end{bmatrix} \quad \text{and} \quad C = \begin{bmatrix} a & a & a \\ a & b & b \\ a & b & c \end{bmatrix}.$$

- 28 True or false (give a reason if true or a 2 by 2 example if false):
  - (a) If A is not invertible then AB is not invertible.
  - (b) The determinant of A is always the product of its pivots.
  - (c) The determinant of A B equals  $\det A \det B$ .
  - (d) AB and BA have the same determinant.
- 29 What is wrong with this proof that projection matrices have  $\det P = 1$ ?

$$P = A(A^{T}A)^{-1}A^{T}$$
 so  $|P| = |A|\frac{1}{|A^{T}||A|}|A^{T}| = 1.$ 

30 (Calculus question) Show that the partial derivatives of  $\ln(\det A)$  give  $A^{-1}$ !

$$f(a,b,c,d) = \ln(ad-bc)$$
 leads to  $\begin{bmatrix} \partial f/\partial a & \partial f/\partial c \\ \partial f/\partial b & \partial f/\partial d \end{bmatrix} = A^{-1}$ .

- 31 (MATLAB) The Hilbert matrix hilb(n) has i, j entry equal to 1/(i + j 1). Print the determinants of hilb(1), hilb(2), ..., hilb(10). Hilbert matrices are hard to work with! What are the pivots of hilb(5)?
- 32 (MATLAB) What is a typical determinant (experimentally) of  $\mathbf{rand}(n)$  and  $\mathbf{randn}(n)$  for n = 50, 100, 200, 400? (And what does "Inf" mean in MATLAB?)
- 33 (MATLAB) Find the largest determinant of a 6 by 6 matrix of 1's and -1's.
- 34 If you know that det A = 6, what is the determinant of B?

From 
$$\det A = \begin{vmatrix} \operatorname{row} 1 \\ \operatorname{row} 2 \\ \operatorname{row} 3 \end{vmatrix} = 6 \text{ find } \det B = \begin{vmatrix} \operatorname{row} 3 + \operatorname{row} 2 + \operatorname{row} 1 \\ \operatorname{row} 2 + \operatorname{row} 1 \\ \operatorname{row} 1 \end{vmatrix}$$
.

- 2. If you multiply all n! permutations together into a single P, is P odd or even?
- 3. If you multiply each  $a_{ij}$  by the fraction i/j, why is det A unchanged?

**Solution** In Question 1, with all  $a_{ij} = 1$ , all the products in the big formula (8) will be 1. Half of them come with a plus sign, and half with minus. So they cancel to leave det A = 0. (Of course the all-ones matrix is singular.)

In Question 2, multiplying  $\begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$  gives an odd permutation. Also for 3 by 3, the three odd permutations multiply (in any order) to give *odd*. But for n > 3 the product of all permutations will be *even*. There are n!/2 odd permutations and that is an even number as soon as it includes the factor 4.

In Question 3, each  $a_{ij}$  is multiplied by i/j. So each product  $a_{1\alpha}a_{2\beta}\cdots a_{n\omega}$  in the big formula is multiplied by all the row numbers  $i=1,2,\ldots,n$  and divided by all the column numbers  $j=1,2,\ldots,n$ . (The columns come in some permuted order!) Then each product is unchanged and det A stays the same.

Another approach to Question 3: We are multiplying the matrix A by the diagonal matrix  $D = \operatorname{diag}(1:n)$  when row i is multiplied by i. And we are postmultiplying by  $D^{-1}$  when column j is divided by j. The determinant of  $DAD^{-1}$  is the same as  $\det A$  by the product rule.

## Problem Set 5.2

Problems 1–10 use the big formula with n! terms:  $|A| = \sum \pm a_{1\alpha} a_{2\beta} \cdots a_{n\omega}$ .

1 Compute the determinants of A, B, C from six terms. Are their rows independent?

$$A = \begin{bmatrix} 1 & 2 & 3 \\ 3 & 1 & 2 \\ 3 & 2 & 1 \end{bmatrix} \qquad B = \begin{bmatrix} 1 & 2 & 3 \\ 4 & 4 & 4 \\ 5 & 6 & 7 \end{bmatrix} \qquad C = \begin{bmatrix} 1 & 1 & 1 \\ 1 & 1 & 0 \\ 1 & 0 & 0 \end{bmatrix}.$$

2 Compute the determinants of A, B, C, D. Are their columns independent?

$$A = \begin{bmatrix} 1 & 1 & 0 \\ 1 & 0 & 1 \\ 0 & 1 & 1 \end{bmatrix} \quad B = \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{bmatrix} \quad C = \begin{bmatrix} A & 0 \\ 0 & A \end{bmatrix} \quad D = \begin{bmatrix} A & 0 \\ 0 & B \end{bmatrix}.$$

3 Show that  $\det A = 0$ , regardless of the five nonzeros marked by x's:

$$A = \begin{bmatrix} x & x & x \\ 0 & 0 & x \\ 0 & 0 & x \end{bmatrix}.$$
 What are the cofactors of row 1? What is the rank of A? What are the 6 terms in det A?

d

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rs 2|. ci

ld-

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 $H_n$ 

A:

Chapter 5. Determinants

4 Find two ways to choose nonzeros from four different rows and columns:

$$A = \begin{bmatrix} 1 & 0 & 0 & 1 \\ 0 & 1 & 1 & 1 \\ 1 & 1 & 0 & 1 \\ 1 & 0 & 0 & 1 \end{bmatrix} \qquad B = \begin{bmatrix} 1 & 0 & 0 & 2 \\ 0 & 3 & 4 & 5 \\ 5 & 4 & 0 & 3 \\ 2 & 0 & 0 & 1 \end{bmatrix}$$
 (B has the same zeros as A).

Is def A equal to 1 + 1 or 1 - 1 or -1 - 1? What is det B?

- Place the smallest number of zeros in a 4 by 4 matrix that will guarantee det A = 0. Place as many zeros as possible while still allowing det  $A \neq 0$ .
- 6 (a) If  $a_{11} = a_{22} = a_{33} = 0$ , how many of the six terms in det A will be zero?
  - (b) If  $a_{11} = a_{22} = a_{33} = a_{44} = 0$ , how many of the 24 products  $a_{1j}a_{2k}a_{3l}a_{4m}$  are sure to be zero?
- How many 5 by 5 permutation matrices have det P = +1? Those are even permutations. Find one that needs four exchanges to reach the identity matrix.
- If det A is not zero, at least one of the n! terms in formula (8) is not zero. Deduce from the big formula that some ordering of the rows of A leaves no zeros on the diagonal. (Don't use P from elimination; that PA can have zeros on the diagonal.)
- 9 Show that 4 is the largest determinant for a 3 by 3 matrix of 1's and -1's.
- How many permutations of (1, 2, 3, 4) are even and what are they? Extra credit: What are all the possible 4 by 4 determinants of  $I + P_{\text{even}}$ ?

Problems 11–22 use cofactors  $C_{ij} = (-1)^{i+j} \det M_{ij}$ . Remove row i and column j.

11 Find all cofactors and put them into cofactor matrices C, D. Find AC and det B.

$$A = \begin{bmatrix} a & b \\ c & d \end{bmatrix} \qquad B = \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 0 & 0 \end{bmatrix}.$$

12 Find the cofactor matrix C and multiply A times  $C^{T}$ . Compare  $AC^{T}$  with  $A^{-1}$ :

$$A = \begin{bmatrix} 2 & -1 & 0 \\ -1 & 2 & -1 \\ 0 & -1 & 2 \end{bmatrix} \qquad A^{-1} = \frac{1}{4} \begin{bmatrix} 3 & 2 & 1 \\ 2 & 4 & 2 \\ 1 & 2 & 3 \end{bmatrix}.$$

13 The n by n determinant  $C_n$  has 1's above and below the main diagonal:

$$C_1 = |0|$$
  $C_2 = \begin{vmatrix} 0 & 1 \\ 1 & 0 \end{vmatrix}$   $C_3 = \begin{vmatrix} 0 & 1 & 0 \\ 1 & 0 & 1 \\ 0 & 1 & 0 \end{vmatrix}$   $C_4 = \begin{vmatrix} 0 & 1 & 0 & 0 \\ 1 & 0 & 1 & 0 \\ 0 & 1 & 0 & 1 \\ 0 & 0 & 1 & 0 \end{vmatrix}$ .

- (a) What are these determinants  $C_1, C_2, C_3, C_4$ ?
- (b) By cofactors find the relation between  $C_n$  and  $C_{n-1}$  and  $C_{n-2}$ . Find  $C_{10}$ .
- The matrices in Problem 13 have 1's just above and below the main diagonal. Going down the matrix, which order of columns (if any) gives all 1's? Explain why that permutation is *even* for  $n = 4, 8, 12, \ldots$  and *odd* for  $n = 2, 6, 10, \ldots$  Then

$$C_n = 0 \text{ (odd } n)$$
  $C_n = 1 \text{ (} n = 4, 8, \cdots \text{)}$   $C_n = -1 \text{ (} n = 2, 6, \cdots \text{)}.$ 

15 The tridiagonal 1, 1, 1 matrix of order n has determinant  $E_n$ :

$$E_1 = |1|$$
  $E_2 = \begin{vmatrix} 1 & 1 \\ 1 & 1 \end{vmatrix}$   $E_3 = \begin{vmatrix} 1 & 1 & 0 \\ 1 & 1 & 1 \\ 0 & 1 & 1 \end{vmatrix}$   $E_4 = \begin{vmatrix} 1 & 1 & 0 & 0 \\ 1 & 1 & 1 & 0 \\ 0 & 1 & 1 & 1 \\ 0 & 0 & 1 & 1 \end{vmatrix}$ .

- (a) By cofactors show that  $E_n = E_{n-1} E_{n-2}$ .
- (b) Starting from  $E_1 = 1$  and  $E_2 = 0$  find  $E_3, E_4, \ldots, E_8$ .
- (c) By noticing how these numbers eventually repeat, find  $E_{100}$ .
- 16  $F_n$  is the determinant of the 1, 1, -1 tridiagonal matrix of order n:

$$F_2 = \begin{vmatrix} 1 & -1 \\ 1 & 1 \end{vmatrix} = 2$$
  $F_3 = \begin{vmatrix} 1 & -1 & 0 \\ 1 & 1 & -1 \\ 0 & 1 & 1 \end{vmatrix} = 3$   $F_4 = \begin{vmatrix} 1 & -1 & 1 \\ 1 & 1 & -1 \\ 1 & 1 & 1 \end{vmatrix} \neq 4.$ 

Expand in cofactors to show that  $F_n = F_{n-1} + F_{n-2}$ . These determinants are *Fibonacci numbers* 1, 2, 3, 5, 8, 13, . . . The sequence usually starts 1, 1, 2, 3 (with two 1's) so our  $F_n$  is the usual  $F_{n+1}$ .

The matrix  $B_n$  is the -1, 2, -1 matrix  $A_n$  except that  $b_{11} = 1$  instead of  $a_{11} = 2$ . Using cofactors of the *last* row of  $B_4$  show that  $|B_4| = 2|B_3| - |B_2| = 1$ .

$$B_4 = \begin{bmatrix} \mathbf{1} & -1 & & \\ -1 & 2 & -1 & \\ & -1 & 2 & -1 \\ & & -1 & 2 \end{bmatrix} \quad B_3 = \begin{bmatrix} \mathbf{1} & -1 & \\ -1 & 2 & -1 \\ & -1 & 2 \end{bmatrix} \quad B_2 = \begin{bmatrix} \mathbf{1} & -1 \\ -1 & 2 \end{bmatrix}.$$

The recursion  $|B_n| = 2|B_{n-1}| - |B_{n-2}|$  is satisfied when every  $|B_n| = 1$ . This recursion is the same as for the A's in Example 6. The difference is in the starting values 1, 1, 1 for the determinants of sizes n = 1, 2, 3.

Go back to  $B_n$  in Problem 17. It is the same as  $A_n$  except for  $b_{11} = 1$ . So use linearity in the first row, where  $\begin{bmatrix} 1 & -1 & 0 \end{bmatrix}$  equals  $\begin{bmatrix} 2 & -1 & 0 \end{bmatrix}$  minus  $\begin{bmatrix} 1 & 0 & 0 \end{bmatrix}$ :

$$|B_n| = \begin{vmatrix} 1 & -1 & & 0 \\ -1 & & & \\ 0 & & A_{n-1} & \\ 0 & & & 0 \end{vmatrix} = \begin{vmatrix} 2 & -1 & & 0 \\ -1 & & & \\ 0 & & & A_{n-1} & \\ 0 & & & & \end{vmatrix} - \begin{vmatrix} 1 & 0 & & 0 \\ -1 & & & \\ 0 & & & A_{n-1} & \\ 0 & & & & \end{vmatrix}.$$

Linearity gives  $|B_n| = |A_n| - |A_{n-1}| = \underline{\hspace{1cm}}$ .

19 Explain why the 4 by 4 Vandermonde determinant contains  $x^3$  but not  $x^4$  or  $x^5$ :

$$V_4 = \det \begin{bmatrix} 1 & a & a^2 & a^3 \\ 1 & b & b^2 & b^3 \\ 1 & c & c^2 & c^3 \\ 1 & x & x^2 & x^3 \end{bmatrix}.$$

The determinant is zero at x =\_\_\_\_\_, and \_\_\_\_. The cofactor of  $x^3$  is  $V_3 = (b-a)(c-a)(c-b)$ . Then  $V_4 = (b-a)(c-a)(c-b)(x-a)(x-b)(x-c)$ .

20 Find  $G_2$  and  $G_3$  and then by row operations  $G_4$ . Can you predict  $G_n$ ?

$$G_2 = \left| \begin{array}{ccc} 0 & 1 \\ 1 & 0 \end{array} \right| \qquad G_3 = \left| \begin{array}{ccc} 0 & 1 & 1 \\ 1 & 0 & 1 \\ 1 & 1 & 0 \end{array} \right| \qquad G_4 = \left| \begin{array}{cccc} 0 & 1 & 1 & 1 \\ 1 & 0 & 1 & 1 \\ 1 & 1 & 0 & 1 \\ 1 & 1 & 1 & 0 \end{array} \right|.$$

21 Compute  $S_1$ ,  $S_2$ ,  $S_3$  for these 1, 3, 1 matrices. By Fibonacci guess and check  $S_4$ .

$$S_1 = \begin{vmatrix} 3 \end{vmatrix}$$
  $S_2 = \begin{vmatrix} 3 & 1 \\ 1 & 3 \end{vmatrix}$   $S_3 = \begin{vmatrix} 3 & 1 & 0 \\ 1 & 3 & 1 \\ 0 & 1 & 3 \end{vmatrix}$ 

Change 3 to 2 in the upper left corner of the matrices in Problem 21. Why does that subtract  $S_{n-1}$  from the determinant  $S_n$ ? Show that the determinants of the new matrices become the Fibonacci numbers 2, 5, 13 (always  $F_{2n+1}$ ).

Problems 23-26 are about block matrices and block determinants.

With 2 by 2 blocks in 4 by 4 matrices, you cannot always use block determinants:

$$\begin{vmatrix} A & B \\ 0 & D \end{vmatrix} = |A| |D|$$
 but  $\begin{vmatrix} A & B \\ C & D \end{vmatrix} \neq |A| |D| - |C| |B|$ .

- (a) Why is the first statement true? Somehow B doesn't enter.
- (b) Show by example that equality fails (as shown) when C enters.
- (c) Show by example that the answer det(AD CB) is also wrong.

With block multiplication, A = LU has  $A_k = L_k U_k$  in the top left corner:

$$A = \begin{bmatrix} A_k & * \\ * & * \end{bmatrix} = \begin{bmatrix} L_k & 0 \\ * & * \end{bmatrix} \begin{bmatrix} U_k & * \\ 0 & * \end{bmatrix}.$$

- (a) Suppose the first three pivots of A are 2, 3, -1. What are the determinants of  $L_1, L_2, L_3$  (with diagonal 1's) and  $U_1, U_2, U_3$  and  $A_1, A_2, A_3$ ?
- (b) If  $A_1, A_2, A_3$  have determinants 5, 6, 7 find the three pivots from equation (3).
- Block elimination subtracts  $CA^{-1}$  times the first row  $\begin{bmatrix} A & B \end{bmatrix}$  from the second row  $\begin{bmatrix} C & D \end{bmatrix}$ . This leaves the Schur complement  $D CA^{-1}B$  in the corner:

$$\begin{bmatrix} I & 0 \\ -CA^{-1} & I \end{bmatrix} \begin{bmatrix} A & B \\ C & D \end{bmatrix} = \begin{bmatrix} A & B \\ 0 & D - CA^{-1}B \end{bmatrix}.$$

Take determinants of these block matrices to prove correct rules if  $A^{-1}$  exists:

$$\begin{vmatrix} A & B \\ C & D \end{vmatrix} = |A||D - CA^{-1}B| = |AD - CB| \text{ provided } AC = CA.$$

**26** If A is m by n and B is n by m, block multiplication gives det  $M = \det AB$ :

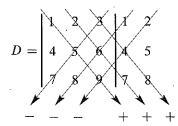
$$M = \begin{bmatrix} 0 & A \\ -B & I \end{bmatrix} = \begin{bmatrix} AB & A \\ 0 & I \end{bmatrix} \begin{bmatrix} I & 0 \\ -B & I \end{bmatrix}.$$

If A is a single row and B is a single column what is det M? If A is a column and B is a row what is det M? Do a 3 by 3 example of each.

27 (A calculus question) Show that the derivative of  $\det A$  with respect to  $a_{11}$  is the cofactor  $C_{11}$ . The other entries are fixed—we are only changing  $a_{11}$ .

## Problems 28–33 are about the "big formula" with n! terms.

A 3 by 3 determinant has three products "down to the right" and three "down to the left" with minus signs. Compute the six terms like (1)(5)(9) = 45 to find D.



Explain without determinants why this particular matrix is or is not invertible.

- For  $E_4$  in Problem 15, five of the 4! = 24 terms in the big formula (8) are nonzero. Find those five terms to show that  $E_4 = -1$ .
- For the 4 by 4 tridiagonal second difference matrix (entries -1, 2, -1) find the five terms in the big formula that give det A = 16 4 4 4 + 1.