

Cramer's Rule (H1)

20160106

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Solving a System of Linear Equations

$3 \times 3 \quad A \quad A^{-1} \quad \text{Inverse Matrix.}$

$$P_1 x + P_2 y + P_3 z = b_1$$

$$Q_1 x + Q_2 y + Q_3 z = b_2$$

$$R_1 x + R_2 y + R_3 z = b_3$$

$$\begin{bmatrix} P_1 & P_2 & P_3 \\ Q_1 & Q_2 & Q_3 \\ R_1 & R_2 & R_3 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} b_1 \\ b_2 \\ b_3 \end{bmatrix}$$

$$A \quad x = b$$

$$\textcircled{1} \quad A^{-1} \quad x = A^{-1} \cdot m$$

$$\textcircled{2} \quad \text{Cramer's Rule} \quad x = \frac{\begin{vmatrix} \text{green bar} & \text{purple bars} \end{vmatrix}}{\begin{vmatrix} \text{purple bars} \end{vmatrix}} \quad y = \frac{\begin{vmatrix} \text{purple bars} & \text{green bar} \end{vmatrix}}{\begin{vmatrix} \text{purple bars} \end{vmatrix}} \quad z = \frac{\begin{vmatrix} \text{purple bars} & \text{green bar} \end{vmatrix}}{\begin{vmatrix} \text{purple bars} \end{vmatrix}}$$

$$\textcircled{3} \quad \text{Gauss - Jordan Elimination} \quad \text{RREF}$$

$$R_{ij} = \left[\begin{array}{c|cc} \text{blue bar} & \dots & i \\ \text{orange bar} & \dots & j \end{array} \right]_j^i$$

$$CR_i = c \times \left[\begin{array}{c|cc} \text{blue bar} & \dots & i \end{array} \right]$$

$$CR_i + R_j = c \times \left[\begin{array}{c|cc} \text{blue bar} & \dots & i \\ \text{orange bar} & \dots & j \end{array} \right]_j^i$$

Solving Linear Equations

A set of linear equations

$$\begin{aligned} a \cancel{x} + b \cancel{y} &= e \\ c \cancel{x} + d \cancel{y} &= f \end{aligned} \quad \iff \quad \begin{bmatrix} a & b \\ c & d \end{bmatrix} \begin{bmatrix} \cancel{x} \\ \cancel{y} \end{bmatrix} = \begin{bmatrix} e \\ f \end{bmatrix} \quad \text{If the inverse matrix exists}$$

$$\begin{vmatrix} a & b \\ c & d \end{vmatrix} = ad - bc \neq 0 \quad \Rightarrow \quad \begin{bmatrix} x \\ y \end{bmatrix} = \frac{1}{ad - bc} \begin{bmatrix} d & -b \\ -c & a \end{bmatrix} \begin{bmatrix} e \\ f \end{bmatrix}$$

$$\begin{vmatrix} \cancel{e} & \cancel{b} \\ \cancel{f} & d \end{vmatrix} = de - bf$$

$$\begin{vmatrix} a & \cancel{e} \\ c & \cancel{f} \end{vmatrix} = af - ce$$

Cramer's Rule

$$\begin{bmatrix} x \\ y \end{bmatrix} = \frac{1}{ad - bc} \begin{bmatrix} de - bf \\ -ce + af \end{bmatrix}$$

$$x = \frac{\begin{vmatrix} \cancel{e} & b \\ \cancel{f} & d \end{vmatrix}}{\begin{vmatrix} a & b \\ c & d \end{vmatrix}} \quad y = \frac{\begin{vmatrix} a & \cancel{e} \\ c & \cancel{f} \end{vmatrix}}{\begin{vmatrix} a & b \\ c & d \end{vmatrix}}$$

Cramer's Rule

Determinant of order 3

$$\begin{aligned} a_1 x + a_2 y + a_3 z &= d \\ b_1 x + b_2 y + b_3 z &= e \\ c_1 x + c_2 y + c_3 z &= f \end{aligned} \quad \iff \quad \begin{bmatrix} a_1 & a_2 & a_3 \\ b_1 & b_2 & b_3 \\ c_1 & c_2 & c_3 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} d \\ e \\ f \end{bmatrix}$$

$$x = \frac{\begin{vmatrix} \cancel{d} & a_2 & a_3 \\ \cancel{e} & b_2 & b_3 \\ \cancel{f} & c_2 & c_3 \end{vmatrix}}{\begin{vmatrix} a_1 & a_2 & a_3 \\ b_1 & b_2 & b_3 \\ c_1 & c_2 & c_3 \end{vmatrix}}$$

$$y = \frac{\begin{vmatrix} a_1 & \cancel{d} & a_3 \\ b_1 & \cancel{e} & b_3 \\ c_1 & \cancel{f} & c_3 \end{vmatrix}}{\begin{vmatrix} a_1 & a_2 & a_3 \\ b_1 & b_2 & b_3 \\ c_1 & c_2 & c_3 \end{vmatrix}}$$

$$z = \frac{\begin{vmatrix} a_1 & a_2 & \cancel{d} \\ b_1 & b_2 & \cancel{e} \\ c_1 & c_2 & \cancel{f} \end{vmatrix}}{\begin{vmatrix} a_1 & a_2 & a_3 \\ b_1 & b_2 & b_3 \\ c_1 & c_2 & c_3 \end{vmatrix}}$$

Cramer's Rule (1) – solutions

$$\begin{matrix} \mathbf{A} \\ \left(\begin{array}{cccc} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & & \vdots \\ a_{n1} & a_{n2} & \cdots & a_{nn} \end{array} \right) \end{matrix} \begin{matrix} \mathbf{x} \\ \left(\begin{array}{c} x_1 \\ x_2 \\ \vdots \\ x_n \end{array} \right) \end{matrix} = \begin{matrix} \mathbf{b} \\ \left(\begin{array}{c} b_1 \\ b_2 \\ \vdots \\ b_n \end{array} \right) \end{matrix}$$

$$\mathbf{A}_1 = \left(\begin{array}{cccc} b_1 & a_{12} & \cdots & a_{1n} \\ b_2 & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & & \vdots \\ b_n & a_{n2} & \cdots & a_{nn} \end{array} \right)$$

$$\mathbf{A}_2 = \left(\begin{array}{cccc} a_{11} & b_1 & \cdots & a_{1n} \\ a_{21} & b_2 & \cdots & a_{2n} \\ \vdots & \vdots & & \vdots \\ a_{n1} & b_n & \cdots & a_{nn} \end{array} \right)$$

$$\mathbf{A}_n = \left(\begin{array}{cccc} a_{11} & a_{12} & \cdots & b_1 \\ a_{21} & a_{22} & \cdots & b_2 \\ \vdots & \vdots & & \vdots \\ a_{n1} & a_{n2} & \cdots & b_n \end{array} \right)$$

$$x_1 = \frac{\det(\mathbf{A}_1)}{\det(\mathbf{A})}$$

$$x_2 = \frac{\det(\mathbf{A}_2)}{\det(\mathbf{A})}$$

$$x_n = \frac{\det(\mathbf{A}_n)}{\det(\mathbf{A})}$$

Determinant (3A)

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Cramer's Rule (2) – determinants

$$\mathbf{A}_1 = \left(\begin{array}{cccc} b_1 & a_{12} & \cdots & a_{1n} \\ b_2 & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & & \vdots \\ b_n & a_{n2} & \cdots & a_{nn} \end{array} \right)$$

$$\det(\mathbf{A}_1) = b_1 C_{11} + b_2 C_{21} + \cdots + b_n C_{n1}$$

cofactor expansion along
the first column

$$x_1 = \frac{\det(\mathbf{A}_1)}{\det(\mathbf{A})}$$

$$\mathbf{A}_2 = \left(\begin{array}{cccc} a_{11} & b_1 & \cdots & a_{1n} \\ a_{21} & b_2 & \cdots & a_{2n} \\ \vdots & \vdots & & \vdots \\ a_{n1} & b_n & \cdots & a_{nn} \end{array} \right)$$

$$\det(\mathbf{A}_2) = b_1 C_{12} + b_2 C_{22} + \cdots + b_n C_{n2}$$

cofactor expansion along
the second column

$$x_2 = \frac{\det(\mathbf{A}_2)}{\det(\mathbf{A})}$$

$$\mathbf{A}_n = \left(\begin{array}{cccc} a_{11} & a_{12} & \cdots & b_1 \\ a_{21} & a_{22} & \cdots & b_2 \\ \vdots & \vdots & & \vdots \\ a_{n1} & a_{n2} & \cdots & b_n \end{array} \right)$$

$$\det(\mathbf{A}_n) = b_1 C_{1n} + b_2 C_{2n} + \cdots + b_n C_{nn}$$

cofactor expansion along
the last column

$$x_n = \frac{\det(\mathbf{A}_n)}{\det(\mathbf{A})}$$

Determinant (3A)

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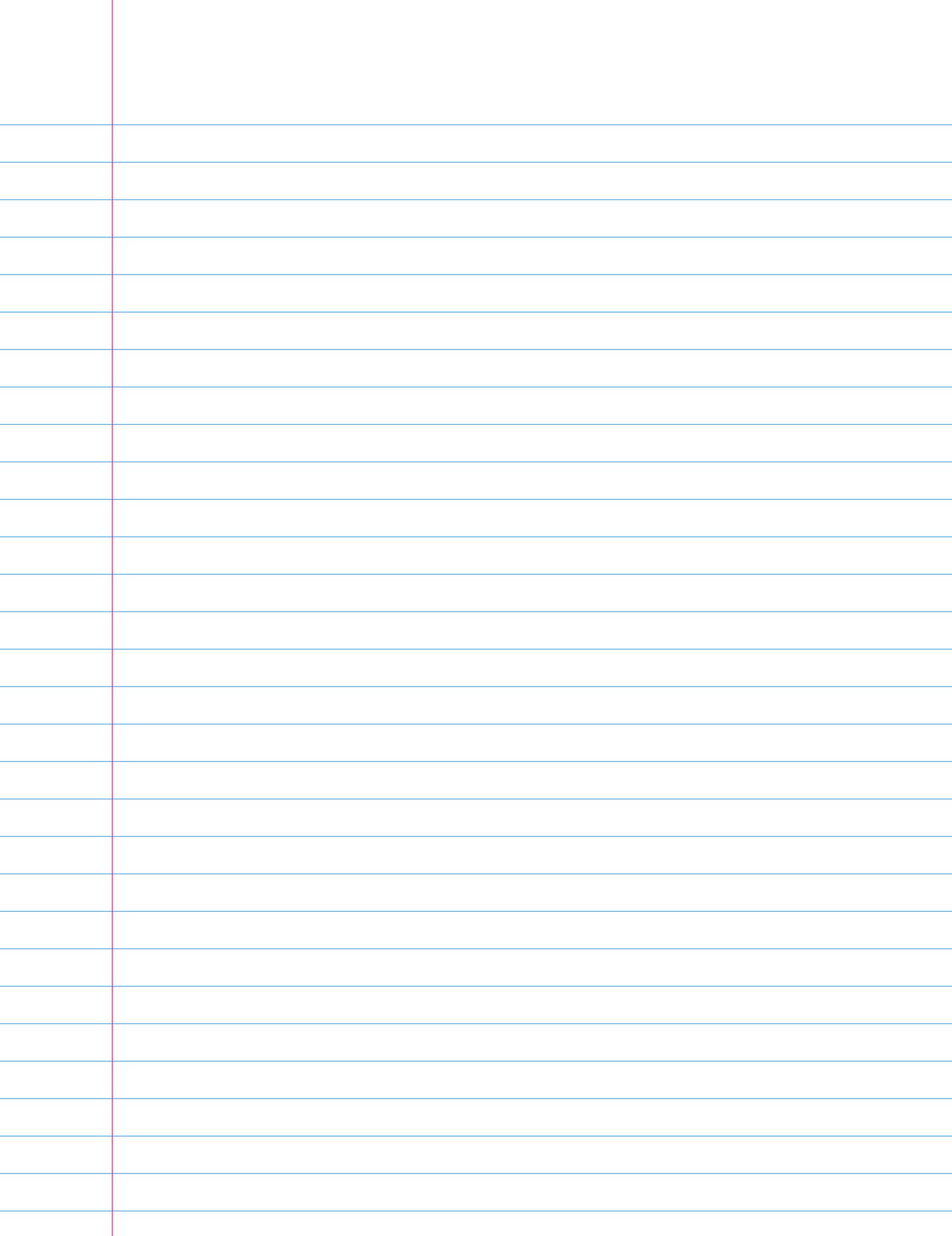
Cramer's Rule (3) - inverse matrix

$$\mathbf{A}\mathbf{x} = \mathbf{b} \quad \mathbf{x} = \mathbf{A}^{-1}\mathbf{b} = \frac{\text{adj}(\mathbf{A})}{\det(\mathbf{A})}\mathbf{b}$$

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

the transposed matrix
note reverse order index

$$\mathbf{x} = \frac{1}{\det(\mathbf{A})} \begin{pmatrix} b_1 C_{11} + b_2 C_{21} + \cdots + b_n C_{n1} \\ b_1 C_{12} + b_2 C_{22} + \cdots + b_n C_{n2} \\ \vdots \\ b_1 C_{1n} + b_2 C_{2n} + \cdots + b_n C_{nn} \end{pmatrix} = \frac{1}{\det(\mathbf{A})} \begin{pmatrix} \det(\mathbf{A}_1) \\ \det(\mathbf{A}_2) \\ \vdots \\ \det(\mathbf{A}_n) \end{pmatrix}$$



Solving Linear Equations

A set of linear equations

$$\begin{aligned} a \mathbf{x} + b \mathbf{y} &= e \\ c \mathbf{x} + d \mathbf{y} &= f \end{aligned} \quad \iff \quad \begin{bmatrix} a & b \\ c & d \end{bmatrix} \begin{bmatrix} \mathbf{x} \\ \mathbf{y} \end{bmatrix} = \begin{bmatrix} e \\ f \end{bmatrix} \quad \text{If the inverse matrix exists}$$

$$\begin{vmatrix} a & b \\ c & d \end{vmatrix} = ad - bc \neq 0 \quad \Rightarrow \quad \begin{bmatrix} \mathbf{x} \\ \mathbf{y} \end{bmatrix} = \frac{1}{ad - bc} \begin{bmatrix} d & -b \\ -c & a \end{bmatrix} \begin{bmatrix} e \\ f \end{bmatrix}$$

$$\begin{vmatrix} e & b \\ f & d \end{vmatrix} = de - bf$$

$$\begin{vmatrix} a & e \\ c & f \end{vmatrix} = af - ce$$

Cramer's Rule

$$\begin{bmatrix} \mathbf{x} \\ \mathbf{y} \end{bmatrix} = \frac{1}{ad - bc} \begin{bmatrix} de - bf \\ -ce + af \end{bmatrix}$$

$$x = \frac{\begin{vmatrix} e & b \\ f & d \end{vmatrix}}{\begin{vmatrix} a & b \\ c & d \end{vmatrix}} \quad y = \frac{\begin{vmatrix} a & e \\ c & f \end{vmatrix}}{\begin{vmatrix} a & b \\ c & d \end{vmatrix}}$$

ODE Background :
Complex Variables (4A)

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Cramer's Rule

Determinant of order 3

$$\begin{aligned} a_1 \mathbf{x} + a_2 \mathbf{y} + a_3 \mathbf{z} &= d \\ b_1 \mathbf{x} + b_2 \mathbf{y} + b_3 \mathbf{z} &= e \\ c_1 \mathbf{x} + c_2 \mathbf{y} + c_3 \mathbf{z} &= f \end{aligned} \quad \iff \quad \begin{bmatrix} a_1 & a_2 & a_3 \\ b_1 & b_2 & b_3 \\ c_1 & c_2 & c_3 \end{bmatrix} \begin{bmatrix} \mathbf{x} \\ \mathbf{y} \\ \mathbf{z} \end{bmatrix} = \begin{bmatrix} d \\ e \\ f \end{bmatrix}$$

$$x = \frac{\begin{vmatrix} d & a_2 & a_3 \\ e & b_2 & b_3 \\ f & c_2 & c_3 \end{vmatrix}}{\begin{vmatrix} a_1 & a_2 & a_3 \\ b_1 & b_2 & b_3 \\ c_1 & c_2 & c_3 \end{vmatrix}}$$

$$y = \frac{\begin{vmatrix} a_1 & d & a_3 \\ b_1 & e & b_3 \\ c_1 & f & c_3 \end{vmatrix}}{\begin{vmatrix} a_1 & a_2 & a_3 \\ b_1 & b_2 & b_3 \\ c_1 & c_2 & c_3 \end{vmatrix}}$$

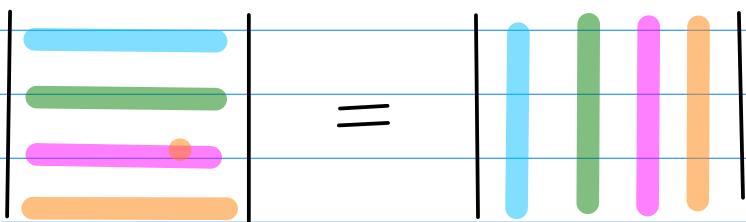
$$z = \frac{\begin{vmatrix} a_1 & a_2 & d \\ b_1 & b_2 & e \\ c_1 & c_2 & f \end{vmatrix}}{\begin{vmatrix} a_1 & a_2 & a_3 \\ b_1 & b_2 & b_3 \\ c_1 & c_2 & c_3 \end{vmatrix}}$$

ODE Background :
Complex Variables (4A)

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



(any 2 rows
any 2 columns) are the same $\det(A) = 0$

$$\begin{vmatrix} \text{grey} \\ \text{grey} \\ \text{red} \\ \text{blue} \end{vmatrix} = \begin{vmatrix} \text{red} \\ \text{grey} \\ \text{blue} \\ \text{grey} \end{vmatrix} = \begin{vmatrix} \text{grey} \\ \text{grey} \\ \text{green} \\ \text{orange} \end{vmatrix} = 0$$

$$\begin{vmatrix} 0 & 0 & 0 & \dots & 0 \end{vmatrix} = \begin{vmatrix} 0 \\ 0 \\ \vdots \\ 0 \end{vmatrix} = 0$$

$$\begin{vmatrix} 4 & 2 & 1 \\ 5 & -2 & 1 \\ 7 & 4 & -2 \end{vmatrix} = \begin{vmatrix} 4 & 2 \cdot 1 & 1 \\ 5 & 2 \cdot -1 & 1 \\ 7 & 2 \cdot 2 & 2 \end{vmatrix} = 2 \begin{vmatrix} 4 & 1 & 1 \\ 5 & -1 & 1 \\ 7 & 2 & 2 \end{vmatrix}$$

$$\begin{vmatrix} 5 & 8 \\ 20 & 16 \end{vmatrix} = \begin{vmatrix} 5 & 8 \\ 4 \cdot 5 & 4 \cdot 4 \end{vmatrix} = 4 \begin{vmatrix} 5 & 8 \\ 5 & 4 \end{vmatrix} = 4 \cdot 5 \begin{vmatrix} 1 & 8 \\ 1 & 4 \end{vmatrix}$$

$$4 \cdot 5 \begin{vmatrix} 1 & 4 \cdot 2 \\ 1 & 4 \cdot 1 \end{vmatrix} = 4 \cdot 5 \cdot 4 \begin{vmatrix} 1 & 2 \\ 1 & 1 \end{vmatrix}$$

$$\det(A \cdot B) = \det(A) \cdot \det(B)$$

Product of Elementary Matrices

The diagram illustrates the product of nine elementary matrices, E_1 through E_9 , which are represented as 3x3 matrices with a cyan diagonal line. The matrices are multiplied sequentially from right to left, as indicated by a large grey curved arrow.

The matrices are:

- E_3 : $\begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 2 & 0 & 1 \end{bmatrix}$
- E_2 : $\begin{bmatrix} 1 & 0 & 0 \\ 3 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$
- E_1 : $\begin{bmatrix} 1/2 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$
- E_9 : $\begin{bmatrix} 1 & -1/2 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$
- E_8 : $\begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & -1 \\ 0 & 0 & 1 \end{bmatrix}$
- E_7 : $\begin{bmatrix} 1 & 0 & 1/2 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$
- E_6 : $\begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & -1 \end{bmatrix}$
- E_5 : $\begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & -2 & 1 \end{bmatrix}$
- E_4 : $\begin{bmatrix} 1 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 1 \end{bmatrix}$

Elementary Matrix (2A)

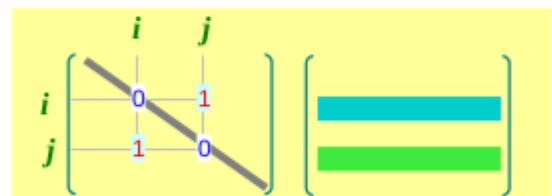
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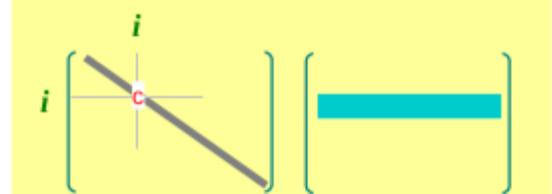
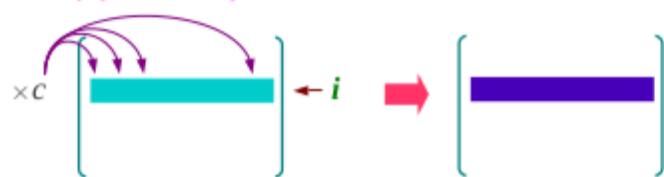
$$\det(E_i) = 1$$

Elementary Matrix

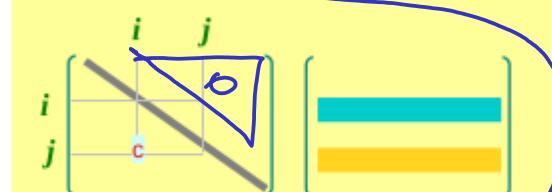
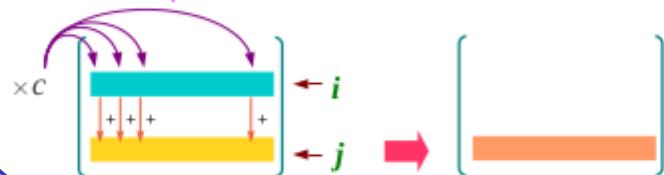
Interchange two rows



Multiply a row by a nonzero constant



Add a multiple of one row to another



Elementary Matrix (2A)

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$$\det = 1$$

$$E \ A = B$$

$$\det(E) \cdot \det(A) = \det(B)$$

$\frac{1}{n}$

$$\det(A) = \det(B)$$

Gauss-Jordan Elimination - Step 1

$$\begin{aligned} +2x_1 + x_2 - x_3 &= 8 & (L_1) \\ -3x_1 - x_2 + 2x_3 &= -11 & (L_2) \\ -2x_1 + x_2 + 2x_3 &= -3 & (L_3) \end{aligned}$$

$$\left[\begin{array}{ccc|c} +2 & +1 & -1 & +8 \\ -3 & -1 & +2 & -11 \\ -2 & +1 & +2 & -3 \end{array} \right]$$

$$+1x_1 + \frac{1}{2}x_2 - \frac{1}{2}x_3 = 4 \quad (\frac{1}{2} \times L_1)$$

$$+2/2 \quad +1/2 \quad -1/2 \quad +8/2$$

$$\begin{aligned} +1x_1 + \frac{1}{2}x_2 - \frac{1}{2}x_3 &= 4 & (\frac{1}{2} \times L_1) \\ -3x_1 - x_2 + 2x_3 &= -11 & (L_2) \\ -2x_1 + x_2 + 2x_3 &= -3 & (L_3) \end{aligned}$$

$$\left[\begin{array}{ccc|c} +1 & +1/2 & -1/2 & +4 \\ -3 & -1 & +2 & -11 \\ -2 & +1 & +2 & -3 \end{array} \right]$$

Row Reduciton (1A)

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Gauss-Jordan Elimination - Step 2

$$\begin{aligned} +1x_1 + \frac{1}{2}x_2 - \frac{1}{2}x_3 &= +4 & (L_1) \\ -3x_1 - x_2 + 2x_3 &= -11 & (L_2) \\ -2x_1 + x_2 + 2x_3 &= -3 & (L_3) \end{aligned}$$

$$\left[\begin{array}{ccc|c} +1 & +1/2 & -1/2 & +4 \\ -3 & -1 & +2 & -11 \\ -2 & +1 & +2 & -3 \end{array} \right]$$

det

$$\begin{aligned} +3x_1 + \frac{3}{2}x_2 - \frac{3}{2}x_3 &= +12 & [3 \times L_1] \\ -3x_1 - x_2 + 2x_3 &= -11 & (L_2) \end{aligned}$$

$$\left[\begin{array}{ccc|c} +3 & +3/2 & -3/2 & +12 \\ -3 & -1 & +2 & -11 \end{array} \right]$$

$$\begin{aligned} +2x_1 + \frac{2}{2}x_2 - \frac{2}{2}x_3 &= +8 & [2 \times L_1] \\ -2x_1 + x_2 + 2x_3 &= -3 & (L_3) \end{aligned}$$

$$\left[\begin{array}{ccc|c} +2 & +2/2 & -2/2 & +8 \\ -2 & +1 & +2 & -3 \end{array} \right]$$

det

$$\begin{aligned} +1x_1 + \frac{1}{2}x_2 - \frac{1}{2}x_3 &= +4 & (L_1) \\ 0x_1 + \frac{1}{2}x_2 + \frac{1}{2}x_3 &= +1 & [3 \times L_1 + L_2] \\ 0x_1 + 2x_2 + 1x_3 &= +5 & [2 \times L_1 + L_3] \end{aligned}$$

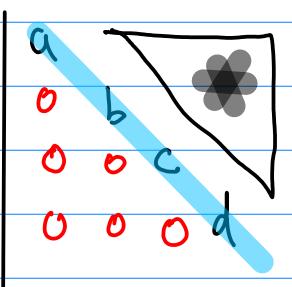
$$\left[\begin{array}{ccc|c} +1 & +1/2 & -1/2 & +4 \\ 0 & +1/2 & +1/2 & +1 \\ 0 & +2 & +1 & +5 \end{array} \right]$$

det

Row Reduciton (1A)

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$$= a \cdot b \cdot c \cdot d =$$

