1. **Lemma** (1).

Let H, B be $(n \times n)$ -square matrices.

Suppose H is a row-operation matrix.

Then

$$\det(HB) = \det(H)\det(B).$$

Proof of Lemma (1).

Let H, B be $(n \times n)$ -square matrices.

Suppose H is a row-operation matrix. There are three possibilities:

- H is the row operation matrix corresponding to the row operation $\alpha R_i + R_k$ for some distinct i, k and for some real number α .
- H is the row operation matrix corresponding to the row operation βR_i for some non-zero real number β .
- H is the row operation matrix corresponding to the row operation $R_i \leftrightarrow R_k$ for some distinct i, k.

(a) Suppose H is the row operation matrix corresponding to the row operation $\alpha R_i + R_k$ for some distinct i, k and for some real number α .

Then det(H) = 1.

HB is obtained by B by adding a scalar multiple of the i-th row to the k-th row.

Then det(HB) = det(B).

Therefore $det(HB) = 1 \cdot det(B) = det(H) det(B)$.

(b) Suppose H is the row operation matrix corresponding to the row operation βR_i for some non-zero real number β .

Then $det(H) = \beta$.

HB is obtained by B by multiplying every entry of the i-th row by β .

Then $det(HB) = \beta det(B)$.

Therefore $det(HB) = \beta det(B) = det(H) det(B)$.

(c) Suppose H is the row operation matrix corresponding to the row operation $R_i \leftrightarrow R_k$ for some distinct i, k.

Then det(H) = -1.

HB is obtained by B by interchanging the i-th row and the k-th row.

Then det(HB) = -det(B).

Therefore det(HB) = -det(B) = det(H) det(B).

Hence, in any case, det(HB) = det(H) det(B).

2. Corollary to Lemma (1).

Let H_1, H_2, \cdots, H_k be $(n \times n)$ -matrices.

Suppose H_1, H_2, \cdots, H_k are row operation matrices.

Then

$$\det(H_k H_{k-1} \cdots H_2 H_1) = \det(H_k) \det(H_{k-1}) \cdots \det(H_2) \det(H_1).$$

Proof of Corollary to Lemma (1).

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$$= \cdots$$

$$= \det(H_k) \det(H_{k-1}) \cdots \det(H_3) \det(H_2 H_1)$$

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Let H_1, H_2, \dots, H_k be $(n \times n)$ -matrices.

Suppose H_1, H_2, \dots, H_k are row operation matrices.

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$$\det(H_k H_{k-1} \cdots H_2 H_1) \bigoplus \det(H_k) \det(H_{k-1} \cdots H_2 H_1)$$

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3. **Theorem (2).**

Let A, B be $(n \times n)$ -square matrices. Suppose A is nonsingular. Then

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

Proof of Theorem (2).

Let A, B be $(n \times n)$ -square matrices. Suppose A is nonsingular.

Then there are some k row-operation matrices, say, H_1, H_2, \dots, H_k , so that

$$A = H_k H_{k-1} \cdots H_2 H_1.$$

Therefore

$$\det(AB) = \det(H_k H_{k-1} \cdots H_2 H_1 B)$$

$$= \det(H_k) \det(H_{k-1} \cdots H_2 H_1 B)$$

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$$= \cdots$$

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$$= \det(H_k) \det(H_{k-1}) \cdots \det(H_2) \det(H_1) \det(B)$$

$$= \det(H_k H_{k-1} \cdots H_2 H_1) \det(B) = \det(A) \det(B)$$

Then det(AB) = det(A) det(B).

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$$= \det(H_k H_{k-1} \cdots H_2 H_1) \det(B) = \det(A) \det(B)$$
Then $\det(AB) = \det(A) \det(B)$.

4. Lemma (3).

Let C be an $(n \times n)$ -square matrix. Suppose C is singular.

Then $\det(C) = 0$.

Proof of Lemma (3).

Let C be an $(n \times n)$ -square matrix. Suppose C is singular.

Denote by C' the reduced row-echelon form which is row-equivalent to C.

Since C is singular, C' is also singular. (Why?)

Then, since C' is a singular reduced row-echelon form, C' has at least one entire row of 0's.

Therefore $\det(C') = 0$.

Since C is row-equivalent to C', there is some non-singular $(n \times n)$ -square matrix A such that C = AC'.

Then, by Theorem (2),

$$\det(C) = \det(AC') = \det(A)\det(C') = 0.$$

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Then, by Theorem (2),

$$\det(C) = \det(AC') = \det(A)\det(C') = 0.$$

Alternative assument:

Suppose C is singular.

Then the columns of C are

I near dependent.

Therefore some column of C is
a linear combination of the rest
of the columns of C.

Then det (C) = 0.

5. **Theorem (4).**

Let A, B be $(n \times n)$ -square matrices. Suppose A is singular.

Then

$$\det(AB) = 0 = \det(A)\det(B).$$

Proof of Theorem (4).

Let A, B be $(n \times n)$ -square matrices. Suppose A is singular.

Then by Theorem (3), we have det(A) = 0.

Therefore det(A) det(B) = 0.

Since A is singular, AB is also singular. (Why?)

Then by Theorem (3), we have det(AB) = 0.

Therefore

$$\det(AB) = 0 = \det(A)\det(B).$$

6. Combining Theorem (2) and Theorem (4), we obtain the result below:

Theorem (ζ) .

Suppose A, B are $(n \times n)$ -square matrices.

Then

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

Remark.

Actually it further follows that

$$det(AB) = det(A) det(B)$$
$$= det(B) det(A)$$
$$= det(BA).$$

However, note that AB and BA are not necessarily the same matrix.

7. An immediate consequence of Theorem (ζ) is Theorem (η) .

Theorem (η) .

Suppose A is an $(n \times n)$ -square matrix.

Then the statements below holds:

(a) For any positive integer p,

$$\det(A^p) = (\det(A))^p.$$

(b) Suppose A is invertible.

Then
$$\det(A) \neq 0$$
, and $\det(A^{-1}) = (\det(A))^{-1}$.

8. Statement (b) in Theorem (η) tells us that if a square matrix is invertible then its determinant is non-zero.

It is natural to ask whether it is true that if the determinant of a square matrix is non-zero then the matrix concerned is invertible. The answer is provided by Theorem (5).

Theorem (5).

Let A be an $(n \times n)$ -square matrix. Suppose $\det(A) \neq 0$.

Then A is invertible.

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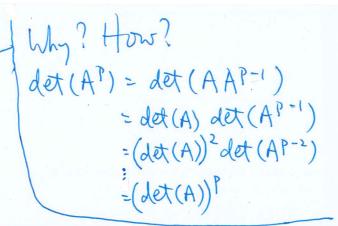
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Then
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, and $det(A^{-1}) = (det(A))^{-1}$.



Why? How?

1 = det(In) = det(A-1A)

= det(A-1) det(A)

Then det(A) \(\det(A) \).

Also, det(A-1) = 1/det(A).

8. Statement (b) in Theorem (η) tells us that if a square matrix is invertible then its determinant is non-zero.

It is natural to ask whether it is true that if the determinant of a square matrix is non-zero then the matrix concerned is invertible. The answer is provided by Theorem (5).

Theorem (5).

Let A be an $(n \times n)$ -square matrix. Suppose $det(A) \neq 0$.

Then A is invertible.

Proof of Theorem (5).

Let A be an $(n \times n)$ -square matrix. Suppose $\det(A) \neq 0$.

We want to deduce that A is non-singular.

How? We try to show that A is row-equivalent to I_n .]

Denote by A' the reduced row-echelon form which is row-equivalent to A.

[Ask: Is it true that $A' = I_n$? To find the answer, we ask whether $\det(A') \neq 0$ or not.]

There exists some non-singular $(n \times n)$ -square matrix H such that A' = HA.

By Theorem (ζ) , we have

$$\det(A') = \det(H) \det(A).$$

Since H is non-singular, we have $det(H) \neq 0$.

By assumption, $det(A) \neq 0$. Then $det(A') \neq 0$.

By assumption A' is a reduced row-echelon form.

Since $det(A') \neq 0$, there is no row of A' which is a row of 0's.

Then every row of A' contains a leading one.

Therefore $A' = I_n$.

Hence A is row equivalent to I_n . Then A is non-singular.

Proof of Theorem (5).

Let A be an $(n \times n)$ -square matrix. Suppose $det(A) \neq 0$.

[We want to deduce that A is non-singular.

How? We try to show that A is row-equivalent to I_n .]

What is so special about
In in this context?

In is the one and only one
(nxn) - reduced row echelor form
which has no rows of O's and
has a non-zero determinant.

Denote by A' the reduced row-echelon form which is row-equivalent to A.

[Ask: Is it true that $A' = I_n$? To find the answer, we ask whether $\det(A') \neq 0$ or not.]

There exists some non-singular $(n \times n)$ -square matrix H such that A' = HA.

By Theorem (ζ) , we have

$$\det(A') = \det(H) \det(A).$$

Since H is non-singular, we have $det(H) \neq 0$.

By assumption, $det(A) \neq 0$. Then $det(A') \neq 0$.

By assumption A' is a reduced row-echelon form.

Since $det(A') \neq 0$, there is no row of A' which is a row of 0's.

Then every row of A' contains a leading one.

Therefore $A' = I_n$.

Hence A is row equivalent to I_n . Then A is non-singular.

9. Combining Theorem (η) and Theorem (5), we obtain the result below:

Theorem (θ) .

Suppose A is an $(n \times n)$ -square matrix.

Then the statements below are logically equivalent:

- (a) A is non-singular.
- (b) A is invertible.
- (c) $\det(A) \neq 0$.

10. Corollary to Theorem (θ) .

Suppose A is an $(n \times n)$ -square matrix.

Then the statements below are logically equivalent:

- (a) A is singular.
- (b) A is not invertible.
- (c) $\det(A) = 0$.

11. We now compile and re-organized all the various re-formulations for the notions of non-singularity and invertibility that we have learnt so far into one single result:

Theorem (ι). (Various re-formulations for the notions of non-singularity and invertibility.)

Let A be an $(n \times n)$ -matrix.

- (a) The statements below are logically equivalent:
 - i. A is non-singular.
 - ii. For any vector \mathbf{v} in \mathbb{R}^n , if $A\mathbf{v} = \mathbf{0}$ then $\mathbf{v} = \mathbf{0}$.
 - iii. The trivial solution is the only solution of the homogeneous system $\mathcal{LS}(A, \mathbf{0})$.
 - iv. A is row-equivalent to I_n .
 - v. A is invertible.
 - vi. There exists some $(n \times n)$ -square matrix H such that $HA = I_n$.
 - vii. There exists some $(n \times n)$ -square matrix G such that $AG = I_n$.
 - viii. For any vector \mathbf{b} in \mathbb{R}^n , the system $\mathcal{LS}(A, \mathbf{b})$ has one and only one solution, namely, $\mathbf{x} = A^{-1}\mathbf{b}$.
 - ix. For any vector \mathbf{c} in \mathbb{R}^n , the system $\mathcal{LS}(A, \mathbf{c})$ has at least one solution.
 - x. For any vector \mathbf{d} in \mathbb{R}^n , the system $\mathcal{LS}(A, \mathbf{d})$ has at most one solution.

- (b) The statements below are logically equivalent:
 - i. A is non-singular.
 - ii. A^t is non-singular.
 - iii. For any vector \mathbf{v} in \mathbb{R}^n , if $A^t\mathbf{v} = \mathbf{0}$ then $\mathbf{v} = \mathbf{0}$.
 - iv. The trivial solution is the only solution of the homogeneous system $\mathcal{LS}(A^t, \mathbf{0})$.
 - v. A^t is row-equivalent to I_n .
 - vi. A^t is invertible.
 - vii. There exists some $(n \times n)$ -square matrix J such that $JA^t = I_n$.
 - viii. There exists some $(n \times n)$ -square matrix K such that $A^tK = I_n$.
 - ix. For any vector \mathbf{b} in \mathbb{R}^n , the system $\mathcal{LS}(A^t, \mathbf{b})$ has one and only one solution, namely, $\mathbf{x} = (A^t)^{-1} \mathbf{b}$.
 - x. For any vector \mathbf{c} in \mathbb{R}^n , the system $\mathcal{LS}(A^t, \mathbf{c})$ has at least one solution.
 - xi. For any vector \mathbf{d} in \mathbb{R}^n , the system $\mathcal{LS}(A^t, \mathbf{d})$ has at most one solution.

- (c) Denote the j-th column of A by \mathbf{u}_j for each $j=1,2,\cdots,n$. The statements below are logically equivalent:
 - i. A is non-singular.
 - ii. Every vector in \mathbb{R}^n is a linear combination of $\mathbf{u}_1, \mathbf{u}_2, \cdots, \mathbf{u}_n$.
 - iii. $\mathbf{u}_1, \mathbf{u}_2, \cdots, \mathbf{u}_n$ are linearly independent.
 - iv. $\mathbf{u}_1, \mathbf{u}_2, \cdots, \mathbf{u}_n$ constitute a basis for \mathbb{R}^n .
 - v. The dimension of the column space of A is n.
 - vi. The dimension of the null space of A is 0.
 - vii. $det(A) \neq 0$.
- (d) Denote the *i*-th row of A by \mathbf{w}_i for each $i = 1, 2, \dots, n$. The statements below are logically equivalent:
 - i. A is non-singular.
 - ii. A^t is non-singular.
 - iii. Every vector in \mathbb{R}^n is a linear combination of $\mathbf{w}_1^t, \mathbf{w}_2^t, \cdots, \mathbf{w}_n^t$.
 - iv. $\mathbf{w}_1^t, \mathbf{w}_2^t, \cdots, \mathbf{w}_n^t$. are linearly independent.
 - v. $\mathbf{w}_1^t, \mathbf{w}_2^t, \cdots, \mathbf{w}_n^t$. constitute a basis for \mathbb{R}^n .
 - vi. The dimension of the row space of A is n.
 - vii. The dimension of the null space of A^t is 0.
 - viii. $\det(A^t) \neq 0$.

(e) Now further suppose A is non-singular, with a sequence of row operations

$$A = C_1 \xrightarrow{\rho_1} C_2 \xrightarrow{\rho_2} \cdots \xrightarrow{\rho_{p-2}} C_{p-1} \xrightarrow{\rho_{p-1}} C_p = I_n,$$

and with H_k being the row-operation matrix corresponding to ρ_k for each k. Then $[I_n|A^{-1}]$ is the resultant of the application of the same sequence of row operations $\rho_1, \rho_2, \cdots, \rho_{p-1}$ starting from $[A|I_n]$:

$$[A|I_n] = [C_1|I_n] \xrightarrow{\rho_1} [C_2|H_1]$$

$$\xrightarrow{\rho_2} [C_3|H_2H_1]$$

$$\xrightarrow{\rho_3}$$

$$\vdots$$

$$\vdots$$

$$\xrightarrow{\rho_{p-2}} [C_{p-1}|H_{p-2}\cdots H_2H_1]$$

$$\xrightarrow{\rho_{p-1}} [C_p|H_{p-1}\cdots H_2H_1] = [I_n|A^{-1}].$$

Moreover, A^{-1} and A are respectively given as products of row-operation matrices by

$$A^{-1} = H_{p-1} \cdots H_2 H_1,$$
 $A = H_1^{-1} H_2^{-1} \cdots H_{p-1}^{-1}.$