Determinant of Linear Map

### MA-GY 7043: Linear Algebra II

Areas of Parallelograms
Volumes of Parallelopipeds
Oriented Volume Functions
Determinant of Linear Transformation

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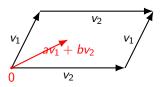
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#### Outline I

Determinant of Linear Map

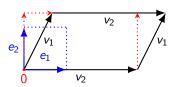
## Parallelogram in Vector Space



- $\triangleright$  Let V be a 2-dimensional vector space
- ▶ Let  $P(v_1, v_2)$  be the parallelogram with sides  $v_1, v_2 \in V$ .

$$P(v_1, v_2) = \{av_1 + bv_2 : 0 \le a, b \le 1\}.$$

## Parallelogram With Respect To Basis



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 $\blacktriangleright$  With respect to basis  $(e_1, e_2)$ 

$$v_1 = ae_1 + he_2$$
 and  $v_2 = we_1$ 

- ► Height is *h* and width is *w*
- Assume area of  $P(e_1, e_2)$  is

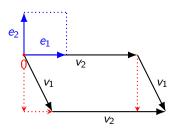
$$A(e_1, e_2) = \text{area}(P(e_1, e_2)) = 1$$

▶ Then the area of  $P(v_1, v_2)$  is

$$A(v_1, v_2) = area(P(v_1, v_2)) = hw$$

## Upside Down Parallelogram With Respect To Basis

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 $\blacktriangleright$  With respect to basis  $(e_1, e_2)$ 

$$v_1 = ae_1 + he_2$$
 and  $v_2 = we_1$ ,

where h is negative

- ► Height is |h| and width is w
- ▶ Then the area of  $P(v_1, v_2)$  is

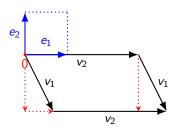
$$A(v_1, v_2) = |h|w,$$

whether h is positive or negative



## Oriented Area of Parallelogram

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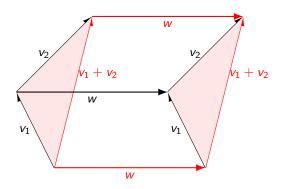
Define oriented area to be

$$A(v_1, v_2) = hw$$

- ▶ The oriented area of  $P(v_1, v_2)$  is positive if  $v_2$  lies counterclockwise of  $v_1$
- ▶ The oriented area of  $P(v_1, v_2)$  is negative if  $v_2$  lies counterclockwise of  $v_1$
- lacktriangle Oriented area, as a function of  $v_1, v_2 \in V$  has nice properties

## Area of Two Parallelograms with Parallel Bases

Determinant of Linear Map

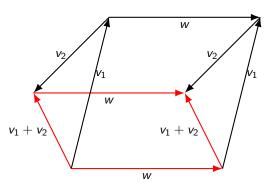


▶ If  $v_1$  and  $v_2$  both point upward relative to w, then

$$A(v_1 + v_2, w) = A(v_1, w) + A(v_2, w)$$

### Area of Two Parallelograms with Parallel Bases

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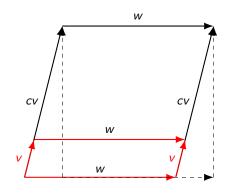
▶ If  $v_1$  points upward and  $v_2$  points downward relative to w, then  $A(v_2, w) < 0$  and

$$A(v_1, w) = A(v_1 + v_2, w) - A(v_2, w)$$

and therefore

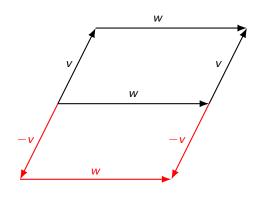
$$A(v_1 + v_2, w) = A(v_1, w) + A(v_2, w)$$

## Area of rescaled parallelogram



$$A(cv, w) = cA(v, w)$$

## Area of reflected parallelogram



$$A(-v, w) = A(v, w)$$

#### Area Versus Oriented Area

Determinant of Linear Map ▶ Definitions of area and oriented area require a basis  $(e_1, e_2)$ , where we assume that

$$A(e_1,e_2)=1$$

- ▶ In particular,  $e_2$  must lie counterclockwise of  $e_1$
- ▶ The area function |A(v, w)| is awkward to use
- ▶ Instead, define A(v, w) to be the *oriented area* of P(v, w)
- ▶ Define the oriented area of P(v, w) to be

$$A(v,w) = \begin{cases} \text{area of } P(v,w) & \text{if } (v,w) \text{ is positively oriented} \\ -\text{area of } P(v,w) & \text{if } (v,w) \text{ is negatively oriented} \\ 0 & \text{if } v \text{ and } w \text{ are linearly dependent} \end{cases}$$

## Oriented Area of Parallelogram

Determinant of Linear Map If w is held fixed, A(v, w) is a linear function of v

$$A(v_1 + v_2, w) = A(v_1, w) + A(v_2, w)$$
  
 $A(cv, w) = cA(v, w)$ 

▶ If v is held fixed, A(v, w) is a linear function of w

$$A(v, w_1 + w_2) = A(v, w_1) + A(v, w_2)$$
  
 $A(v, cw) = cA(v, w)$ 

- Such a function of two vectors is called bilinear
- ▶ For any  $v \in V$ , the parallelogram A(v, v) has height 0 and therefore

$$A(v,v)=0 \tag{1}$$

- ► Fact: Any bilinear function  $A: V \times V \to \mathbb{F}$  that satisfies (1) is antisymmetric
- ▶ This means that for any  $v, w \in V$ ,

$$A(w,v) = -A(v,w)$$

## 2-Dimensional Antisymmetric Bilinear Function

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- ▶ Let  $[e_1e_2]$  be a basis of V
- ► Let

$$A: V \times V \rightarrow \mathbb{F}$$

be an antisymmetric bilinear function such that

$$A(e_1,e_2)=1$$

▶ If  $v = ae_1 + be_2$  and  $w = ce_1 + de_2$ , then

$$A(v, w) = A(ae_1 + be_2, ce_1 + de_2)$$

$$= A(ae_1, ce_1) + A(be_2, ce_1) + A(ae_1, de_2) + A(be_2, de_2)$$

$$= bcA(e_2, e_1) + adA(e, e_2)$$

$$= ad - bc$$

## 2-Dimensional Antisymmetric Bilinear Function

Determinant of Linear Map This can be written as follows

$$A(([v \ w]) = A([e_1 \ e_2] \begin{bmatrix} a \ b \\ c \ d \end{bmatrix})$$

$$= A([ae_1 + be_2 \ ce_1 + de_2])$$

$$= A(e_1, e_2)(ad - bc)$$

$$= ad - bc$$

▶ The determinant of a square 2-by-2 matrix is defined to be

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

## Determinant of a 2-by-2 Matrix is Equal to Oriented Area

Determinant of Linear Map

▶ Let  $(e_1, e_2)$  be a basis where the oriented area of  $P(e_1, e_2)$  is 1,

$$A(e_1,e_2)=1$$

▶ The oriented area of the parallelogram P(v, w), where

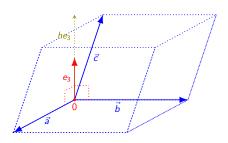
$$\begin{bmatrix} v & w \end{bmatrix} = \begin{bmatrix} e_1 & e_2 \end{bmatrix} \begin{bmatrix} a & b \\ c & d \end{bmatrix},$$

is

$$A(v, w) = \det \begin{bmatrix} a & b \\ c & d \end{bmatrix}$$

## Parallelopiped spanned by 3 Vectors in 3-space

Determinant of Linear Map

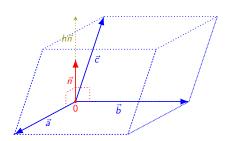


Three linearly independent vectors  $\vec{a}, \vec{b}, \vec{c}$  span a parallelopiped  $P(\vec{a}, \vec{b}, \vec{c})$ 

$$P(\vec{a}, \vec{b}, \vec{c}) = \{s\vec{a} + t\vec{b} + u\vec{c} : 0 \le s, t, u \le 1\}$$

## Volume of a Parallelopiped

Determinant of Linear Map



- Fix a basis  $(e_1, e_2, e_3)$  of V
  - Assume the volume of  $P(e_1, e_2, e_2)$  is 1
- lacktriangle Assume  $ec{a}, ec{b}$  lies in the subspace spanned by  $(e_1, e_2)$ 
  - ▶ Therefore,  $\vec{c} = he_3$
- ▶ If h > 0, then volume of parallelopiped is height times the area of the base:

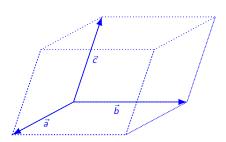
$$\mathsf{vol}(P(\vec{a}, \vec{b}, \vec{c})) = h|A(\vec{a}, \vec{b})|$$

Again, we want to avoid the absolute value



## Oriented Volume of a Parallelopiped

Determinant of Linear Map



▶ Define the oriented volume of  $P\vec{a}, \vec{b}, \vec{c}$ ) to be

$$V(\vec{a}, \vec{b}, \vec{c}),$$

#### where

- $V(e_1, e_2, e_3) = 1$
- $|V(\vec{a}, \vec{b}, \vec{c})|$  is the volume of  $P(\vec{a}, \vec{b}, \vec{c})$
- V is an antisymmetric multilinear function

## Oriented Volume is the Determinant of a 3-by-3 Matrix

Determinant of Linear Map ▶ Suppose  $v_1, v_2, v_3 \in V$ , where, using Einstein notation,

▶ The determinant of *A* is defined by the equation

$$V(v_1, v_2, v_3) = E \det A$$

▶ In particular, since  $V(e_1, e_2, e_2) = 1$ ,

$$\det I = 1$$

#### **Permutations**

- ▶ A permutation is a bijective map  $\sigma$  :  $\{1, ..., n\} \rightarrow \{1, ..., n\}$
- $\triangleright$  Let  $S_n$  be the set of all permutations of order n
- ightharpoonup A transposition is a permutation au that switches two elements and leaves the others unchanged.
  - ► Example:  $\tau : \{1, 2, 3, 4\} \rightarrow \{1, 2, 3, 4\}$ , where

$$\tau(1)=1,\ \tau(2)=4,\ \tau(3)=3,\ \tau(4)=2$$

- Every permutation is a composition of transpositions
  - **Example:** The permutation  $\sigma(1) = 2$ ,  $\sigma(2) = 3$ ,  $\sigma(3) = 1$  can be written as

$$\sigma = \tau_1 \circ \tau_2$$
, where

$$\tau_1(1) = 2, \ \tau_2(2) = 1, \ \tau_2(3) = 3$$
 $\tau_2(1) = 1, \ \tau_1(2) = 3, \ \tau_1(3) = 2$ 

## Parity or Sign of a Permutation

- ▶ Given any permutation  $\sigma \in S_n$ , its parity or sign, which we will write as  $\epsilon(\sigma)$ , is defined to be
  - ightharpoonup 1 if  $\sigma$  is the composition of an even number of transpositions
  - ightharpoonup -1 if  $\sigma$  is the composition of an odd number of transpositions
- Easy consequences
  - ▶ If  $\sigma \in S_n$  is a transposition, then  $\epsilon(\sigma) = -1$
  - For any  $\sigma, \tau \in S_n$ ,  $\epsilon(\sigma \circ \tau) = \epsilon(\sigma)\epsilon(\tau)$
  - ▶ If  $\sigma$  is the identity map, then  $\epsilon(\sigma) = 1$
  - ▶ For any  $\sigma \in S_n$ ,  $\epsilon(\sigma^{-1}) = \epsilon(\sigma)$  because

$$\sigma = \tau_1 \circ \cdots \circ \tau_N \implies \sigma^{-1} = \tau_N \circ \cdots \circ \tau_1$$

## Existence of Sign Function

Determinant of Linear Map

We have stated the properties that the sign function

$$\epsilon: S_n \to \{-1,1\}$$

- Claim: There exists a unique function satisfying these properties
- ► This is the consequence of the following:
  - A permutation is never both the composition of an even number of transpositions and the composition of an odd number of transpositions
- There are straightforward elementary proofs of this
- ► There are also many sophisticated proofs

## Automorphisms of $\{1, \ldots, n\}$

Determinant of Linear Map

► Let End(n) denote the space of all maps

$$\phi: \{1,\ldots,n\} \to \{1,\ldots,n\}$$

- ▶ Observe that  $S_n \subset \text{End}(n)$
- ▶ We can extend the function  $\epsilon: S_n \to \{-1,1\}$  to a function

$$\epsilon: \operatorname{End}(n) \to \{-1, 0, 1\},$$

where, if  $\phi \in S_n$ , then  $\epsilon(\phi)$  is as defined before and

$$\epsilon(\phi) = 0 \text{ if } \phi \notin S_n$$

## Alternating Multilinear Functions

Determinant of Linear Map

- Let V be an n-dimensional vector space
- ► Let

$$T: V \times \cdots \times V \to \mathbb{F}$$

be a function of *n* vectors

▶ T is alternating if for any  $v_1, ..., v_n \in V$  and  $\sigma \in S_n$ ,

$$T(v_{\sigma(1)},\ldots,v_{\sigma(n)})=\epsilon(\sigma)T(v_1,\ldots,v_n)$$

▶ *T* is **multilinear** if for each  $1 \le k \le n$ ,  $v_1, ..., v_n, w_k \in V$ ,  $a, b \in \mathbb{F}$ .

$$T(v_1, \dots, av_k + bw_k, \dots, v_n)$$

$$= aT(v_1, \dots, v_k, \dots, v_n) + bT(v_1, \dots, w_k, \dots, v_n)$$

- Let  $\Lambda^n V^*$  denote the set of all alternating multilinear functions on V
- ► Each  $T \in \Lambda^n V^*$  is an **oriented volume function** of V

## Alternating Multilinear Function on Permutation of Basis

Determinant of Linear Map

▶ Let 
$$T \in \Lambda^n V^*$$

- $\blacktriangleright$  Let  $(e_1, \ldots, e_n)$  be a basis of V
- ▶ If  $\phi \in S_n$  is a transposition, then

$$T(e_{\phi(1)},\ldots,e_{\phi(n)})=-T(e_1,\ldots,e_n)$$

▶ If  $\phi \in \text{End}(n) \setminus S_n$ , then it is not injective and therefore

$$T(e_{\phi(1)},\ldots,e_{\phi(n)})=0=\epsilon(\phi)T(e_1,\ldots,e_n)$$

ightharpoonup For any  $v, v_3, \ldots, v_n$ ,

$$T(v, v, v_3, \dots, v_n) = -T(v, v, v_3, \dots, v_n) = 0$$

▶ If  $v_1, ..., v_n$  are linearly dependent and

$$v_1 = a^2 v_2 + \cdots + a^n v_n$$

then

$$T(v_1,...,v_n) = T(a^2v_2 + \cdots + a^nv_n, v_2,...,v_n)$$

$$= a^2T(v_2, v_2,...,v_n) + \cdots + a^nT(v_n, v_2,...,v_n)$$

$$= 0$$

## Alternating Multilinear Function With Respect to Basis

If 
$$(e_1, e_2, \dots, e_n)$$
 is a basis of  $V$  and  $v_k = e_j a_k^j$ ,  $1 \le k \le n$ ,
$$T(v_1, \dots, v_n) = T(e_{j_1} a_1^{j_1}, \dots, e_{j_n} a_n^{j_n})$$

$$= \sum_{j_1=1}^n \dots \sum_{j_n=1}^n T(e_{j_1}, \dots, e_{j_n}) a_1^{j_1} \dots a_n^{j_n}$$

$$= \sum_{\phi \in \mathsf{End}(n)} T(e_{\phi(1)}, \dots, e_{\phi(n)}) a_1^{\phi(1)} \dots a_n^{\phi(n)}$$

$$= \sum_{\phi \in \mathsf{End}(n)} \epsilon(\phi) T(e_1, \dots, e_n) a_1^{\phi(1)} \dots a_n^{\phi(n)}$$

$$= T(e_1, \dots, e_n) \sum_{\phi \in \mathsf{End}(n)} \epsilon(\phi) a_{\phi(1)}^1 \dots a_{\phi(n)}^n$$

$$= T(e_1, \dots, e_n) \sum_{j=0}^n \epsilon(\phi) a_{\phi(1)}^1 \dots a_{\phi(n)}^n$$

## Space of Alternating Multilinear Functions

Determinant of Linear Map

- ▶ If  $S, T \in \Lambda^n V^*$  and  $a, b \in \mathbb{F}$ , then  $aS + bT \in \Lambda^n V^*$
- ► Therefore,  $\Lambda^n V^*$  is a vector space
- ▶ If  $T \in \Lambda^n V^*$  is nonzero, then there exists a basis  $(e_1, \dots, e_n)$  such that

$$T(e_1,\ldots,e_n)\neq 0$$

▶ If  $T \in \Lambda^n V^*$  is nonzero, then for any  $S \in \Lambda^n V^*$ , there exists a constant  $c \in \mathbb{F}$  such that

$$S(e_1,\ldots,e_n)=cT(e_1,\ldots,e_n),$$

which implies that for any  $v_1, \ldots, v_n \in V$ ,

$$S(v_1,\ldots,v_n)=cT(v_1,\ldots,v_n)$$

- $ightharpoonup \Lambda^n V^*$  is a 1-dimensional vector space
- ▶ Any  $T \in \Lambda^n V^* \setminus \{0\}$  is a basis of  $\Lambda^n V^*$



# Pullback of Oriented Volume Function by Linear Map

- ▶ Let *V* and *W* be *n*-dimensional vector spaces
- ightharpoonup Let  $L: V \to W$  be a linear map
- Let  $T \in \Lambda^n W^*$  be an oriented volume function
- ▶ Use *L* and *T* to define  $S \in \Lambda^n V^*$  as follows:

$$S(v_1,\ldots,v_n)=T(L(v_1),\ldots,L(v_n))$$

- S is called the pullback of T by the linear map L and denoted L\*T
- ▶  $L^*(T) \neq 0$  if and only if L is invertible
- ► The pullback is a linear map

$$I^*: \Lambda^n W^* \to \Lambda^n V^*$$

## Composition of Pullbacks

Determinant of Linear Map Let

$$\mathit{L}_1: \mathit{V}_0 
ightarrow \mathit{V}_1$$
 and  $\mathit{L}_2: \mathit{V}_1 
ightarrow \mathit{V}_2$ 

be linear maps

► Then for each  $T \in \Lambda^n V_2^*$  and  $v_1, \ldots, v_n \in V_0$ ,

$$(L_2 \circ L_1)^*(T)(v_1, \dots, v_n) = T(L_2 \circ L_1(v_1), \dots, L_2 \circ L_1(v_n))$$

$$= T(L_2(L_1(v_1)), \dots, L_2(L_1(v_n)))$$

$$= L_2^*(T)(L_1(v_1), \dots, L_1(v_n))$$

$$= L_1^*(L_2^*(T))(v_1, \dots, v_n)$$

$$= (L_1^* \circ L_2^*)(T)(v_1, \dots, v_n)$$

▶ Therefore,  $(L_2 \circ L_1)^* = L_1^* \circ L_2^*$ 

## Determinant of a Linear Map

- ▶ Let  $S \in \Lambda^n V^* \setminus \{0\}$  and  $T \in \Lambda^n W^*$
- ▶ There exists a constant c such that

$$L^*(T) = cS$$

- $ightharpoonup c \neq 0$  if and only if L is invertible
- $(L^{-1})^*(S) = c^{-1}S$
- c depends on L, S, and T

## Determinant of Composition of Linear Maps

Let  $V_0$ ,  $V_1$ ,  $V_2$  be *n*-dimensional vector spaces

▶ Let

Determinant of

Linear Map

$$T_0 \in \Lambda^n V_0^*, \ T_1 \in \Lambda^n V_1^* \setminus \{0\}, \ T_2 \in \Lambda^n V_2^*$$

- ▶ Let  $L_1: V_0 \rightarrow V_1$  and  $L_2: V_1 \rightarrow V_2$
- ▶ There exists a constants  $c_1, c_2, c_3 \in \mathbb{F}$  such that

$$L_1^*(T_1) = c_1 T_0, \ L_2^*(T_2) = c_2 T_1, \ (L_2 \circ L_1)^*(T_2) = c_3 T_0$$

► Therefore,

$$c_{3}T_{0} = (L_{2} \circ L_{1})^{*}(T_{2})$$

$$= (L_{1}^{*} \circ L_{2}^{*})(T_{2})$$

$$= L_{1}^{*}(L_{2}^{*}(T_{2}))$$

$$= L_{1}^{*}(c_{2}T_{1})$$

$$= c_{2}L_{1}^{*}(T_{1})$$

$$= c_{2}c_{1}T_{0}$$

▶ It follows that  $c_3 = c_1 c_2$ 



### Determinant of a Linear Transformation

Determinant o Linear Map

- ▶ Let  $T \in \Lambda^n V^*$
- ightharpoonup Let  $L:V\to V$  be a linear transformation
- ► Therefore, the pullback is a map

$$L^*: \Lambda^n V^* \to \Lambda^n V^*$$

▶ Since dim( $\Lambda^n V^*$ ) = 1, for any  $T \in \Lambda^n V^* \setminus \{0\}$ , there exists  $c \in \mathbb{F}$  such that

$$L^*(T) = cT$$

▶ Since  $L^*$  is linear, if S = aT, then

$$L^*(S) = L^*(aT) = aL^*(T) = acT = cS$$

- ▶ The constant c does not depend on  $T \in \Lambda^n V^*$
- c is called the **determinant** of L, denoted det(L), and defines a function

$$\det: \mathcal{L}(V) \to \mathbb{F}$$

▶ If  $I: V \to V$  is the identity map, then  $\det(I) = 1$ 

## Determinant of Composition of Linear **Transformations**

▶ Let  $L_1: V \to V$  and  $L_2: V \to V$  be linear transformations

▶ Given  $T \in \Lambda^n V^*$ .

$$(\det(L_2 \circ L_2))T = (L_2 \circ L_1)^*(T)$$

$$= L_1^*(L_2^*(T))$$

$$= (\det(L_1))L_2^*(T)$$

$$= (\det(L_1))(\det(L_2))T$$

It follows that

$$\det(L_2 \circ L_1) = \det(L_1) \det(L_2)$$

▶ In particular, if  $L: V \to V$  is invertible and  $L^{-1}$  is the inverse map, then

$$1 = \det(I) = \det(L^{-1} \circ L) = \det(L^{-1}) \det(L)$$

▶ Therefore,  $det(L) \neq 0$  and

$$\det(L^{-1}) = \frac{1}{\det(L)}$$

## Determinant of an *n*-by-*n* Matrix

▶ Let  $E = (e_1, ..., e_n)$  be the standard basis of  $\mathbb{F}^n$ 

▶ A matrix  $M \in gl(n, \mathbb{F})$  defines a linear map

$$L_M: \mathbb{F}^n \to \mathbb{F}^n$$
,

where, for each  $k \in \{1, \ldots, n\}$ ,

$$L_M(e_k) = C_k$$

is the k-th column of M

- ▶ The determinant of the matrix M is defined to be the determinant of the linear transformation  $L_M$
- ▶ Recall that if  $M_1, M_2 \in \mathfrak{gl}(n, \mathbb{F})$  and  $v = Ea \in \mathbb{F}^n$ , then

$$L_{M_2} \circ L_{M_1}(Ea) = L_{M_2}(L_{M_1}(Ea))$$
  
=  $L_{M_2}(EM_1a)$   
=  $EM_2M_1a$ 

► Therefore.

$$\det(M_2)\det(M_1)=\det(M_2M_1)$$

#### Formula for Determinant of Matrix

Determinant of Linear Map ▶ There exists a unique  $D \in \Lambda^n(\mathbb{F}^n)^*$  such that

$$D(e_1,\ldots,e_n)=1$$

▶ By the definition of det(*M*),

$$\begin{aligned} \det(M) &= \det(M) D(e_1, \dots, e_n) \\ &= \det(L_M) D(e_1, \dots, e_n) \\ &= D(L_M(e_1), \dots, L_M(e_n)) \\ &= D(C_1, \dots, C_n), \end{aligned}$$

where  $C_1,\ldots,C_n$  are the columns of  $M\in \mathsf{gl}(n,\mathbb{F})$ 

Since 
$$C_k = e_j M_k^j$$
, it follows that 
$$\det(M) = D(C_1, \dots, C_n)$$

$$= D(e_{j_1} M_1^{j_1}, \dots, e_{j_n} M_n^{j_n})$$

$$= D(e_1, \dots, e_n) \sum_{i} \epsilon(\sigma) M_{\phi(1)}^1 \cdots M_{\phi(n)}^n$$

$$=D(e_1,\ldots,e_n)\quad \sum \quad \overline{\epsilon}(\sigma)M_{\phi(1)}^1\cdots M_{\phi(n)}^n$$

### Transpose of a Matrix

Determinant of Linear Map

- ▶ Given a matrix  $M \in gl(n, m, \mathbb{F})$ , its transpose is the matrix  $M^T \in gl(m, n, \mathbb{F})$  that switches the rows and columns
- ► In other words,

$$(M^T)^j_k = M^k_j$$

Or

$$\begin{bmatrix} M_1^1 & \cdots & M_m^1 \\ \vdots & & \vdots \\ M_1^n & \cdots & M_m^n \end{bmatrix}^T = \begin{bmatrix} M_1^1 & \cdots & M_1^n \\ \vdots & & \vdots \\ M_m^1 & \cdots & M_m^n \end{bmatrix}$$

- ▶ If  $M \in \mathcal{M}_{n \times m}$ , then  $M^T \in gl(m, n, \mathbb{F})$
- ▶ For any  $A \in \mathcal{M}_{k \times m}$  and  $B \in gl(m, n, \mathbb{F})$ , then  $AB \in \mathcal{M}_{k \times n}$  and

$$(AB)^T = B^T A^T \in \mathcal{M}_{n \times k}$$

## Determinant of Matrix Equals Determinant of Its Transpose

Lemma: Given any square matrix M,

$$\det M^T = \det M$$

▶ Proof 1: Use the formula for the determinant

$$\det M = \sum_{\sigma \in S_n} \epsilon(\sigma) M_1^{\sigma(1)} \cdots M_n^{\sigma(n)}$$

$$= \sum_{\sigma \in S_n} \epsilon(\sigma) M_{\sigma^{-1}(1)}^1 \cdots M_{\sigma^{-1}(n)}^n$$

$$= \sum_{\sigma \in S_n} \epsilon(\sigma) M_{\sigma(1)}^1 \cdots M_{\sigma(n)}^n$$

$$= \det M^T$$

- ▶ Proof 2: Use the following facts to be proved later:
  - Any matrix M can be written as M = PLU, where
    - P is a permutation matrix and  $\det P = \det P^T$
    - L is a lower triangular matrix

determinant

U is an upper triangular matrix
 Transpose of a triangular matrix is a triangular matrix with same