



- 1 The *cofactor expansion* method is not generally the most efficient way to compute a determinant (it is ok in the 3×3 case). But it can be taken as the *definition* of a determinant.
- 2 In some special cases, the determinant is easier to compute. If A is upper or lower triangular, then $\det(A)$ is the product of the entries on the main diagonal of A . If A has a square $k \times k$ block A_1 in the upper left, a square $(n - k) \times (n - k)$ block in the lower right, and only zeros in the lower left $(n - k) \times k$ region, then $\det(A) = \det(A_1) \det(A_2)$.
- 3 For a pair of $n \times n$ matrices A and B , $\det(AB) = \det(A) \det(B)$. This is the *multiplicative property* of the determinant, or the Cauchy-Binet formula. It is not obvious at all.
- 4 A consequence of the multiplicative property of the determinant is that similar matrices have the same determinant and the same characteristic polynomial.



Example Using cofactor expansion by the first column, we find that the

characteristic polynomial of $B = \begin{bmatrix} 5 & 6 & 2 \\ 0 & -1 & -8 \\ 1 & 0 & -2 \end{bmatrix}$ is

$$\begin{aligned} \det(\lambda I_3 - B) &= \det \begin{bmatrix} \lambda - 5 & -6 & -2 \\ 0 & \lambda + 1 & 8 \\ -1 & 0 & \lambda + 2 \end{bmatrix} \\ &= (\lambda - 5)((\lambda + 1)(\lambda + 2) - 0(8)) + (-1)((-6)(8) - (\lambda + 1)(-2)) \\ &= (\lambda - 5)(\lambda^2 + 3\lambda + 2) - (2\lambda - 46) \\ &= \lambda^3 - 2\lambda^2 - 15\lambda + 36 \\ &= (\lambda - 3)(\lambda^2 + \lambda - 12) \\ &= (\lambda - 3)(\lambda + 4)(\lambda - 3) \\ &= (\lambda - 3)^2(\lambda + 4) \end{aligned}$$



The eigenvalues of B are 3 (occurring twice as a root of the characteristic polynomial), and -4 (occurring once). We say that 3 has **algebraic multiplicity** 2 and -4 has **algebraic multiplicity** 1 as an eigenvalue of B . The *geometric multiplicity* of each eigenvalue is the dimension of its corresponding eigenspace.

$$3I_3 - B = \begin{bmatrix} -2 & -6 & -2 \\ 0 & 4 & 8 \\ -1 & 0 & 5 \end{bmatrix}$$

The RREF of this matrix is $\begin{bmatrix} 1 & 0 & -5 \\ 0 & 1 & 2 \\ 0 & 0 & 0 \end{bmatrix}$ and the nullspace consists of all

vectors $\begin{bmatrix} 5t \\ -2t \\ t \end{bmatrix}$, where $t \in \mathbb{R}$. This is the eigenspace of B corresponding

to $\lambda = 3$. It has dimension 1, so 3 has **geometric multiplicity** 1 as an eigenvector of B .



Theorem The geometric multiplicity of an eigenvalue is at most equal to its algebraic multiplicity.

Proof: Suppose that μ has geometric multiplicity k as an eigenvalue of the square matrix $A \in M_n(\mathbb{R})$, and let $\{v_1, \dots, v_k\}$ be a basis for the μ -eigenspace of A . Extend this to a basis \mathcal{B} of \mathbb{R}^n , and let P be the matrix whose columns are the elements of \mathcal{B} . Then the first k columns of $P^{-1}AP$ have μ in the diagonal position and zeros elsewhere. It follows that $\lambda - \mu$ occurs at least k times as a factor of $\det(\lambda I_n - P^{-1}AP)$.

Corollary A matrix is diagonalizable if and only if the geometric multiplicity of each of its eigenvalues is equal to the algebraic multiplicity.



In R^2 , the scalar (or dot) product of the vectors $x = \begin{pmatrix} x_1 \\ x_2 \end{pmatrix}$ and $y = \begin{pmatrix} y_1 \\ y_2 \end{pmatrix}$ is given by

$$x \cdot y = x_1y_1 + x_2y_2 = x^T y = y^T x = y \cdot x.$$

We can interpret the *length* $\|x\|$ of the vector x as the length of the directed line segment from the origin to (x_1, x_2) , which by the Theorem of Pythagoras is $\sqrt{x_1^2 + x_2^2}$ or $\sqrt{x \cdot x}$. Once we have a concept of *length* of a vector, we can define the *distance* $d(x, y)$ between two vectors x and y as the length of their difference: $d(x, y) = \|x - y\|$.



In \mathbb{R}^2 , the scalar (or dot) product of the vectors $x = \begin{pmatrix} x_1 \\ x_2 \end{pmatrix}$ and $y = \begin{pmatrix} y_1 \\ y_2 \end{pmatrix}$ is given by

$$x \cdot y = x_1y_1 + x_2y_2 = x^T y = y^T x = y \cdot x.$$

Similarly, from the Cosine Rule we can observe that

$x \cdot y = \|x\| \|y\| \cos \theta$, where θ is the angle between the directed line segments representing x and y . In particular, x is orthogonal to y (or $x \perp y$) if and only if $x \cdot y = 0$.

So the scalar product encodes much of the geometry of \mathbb{R}^2 , and it also provides a mechanism for defining concepts of length, distance and orthogonality on real vector spaces that do not necessarily have an obvious geometric structure.



Let V be a vector space over \mathbb{R} . An **inner product** on V is a function from $V \times V$ to \mathbb{R} that assigns an element of \mathbb{R} to every ordered pair of elements of V , and has the following properties. We write $\langle x, y \rangle$ for the inner product of x and y , and write the function as $\langle \cdot, \cdot \rangle : V \times V \rightarrow \mathbb{R}$.

- 1 Symmetry: $\langle x, y \rangle = \langle y, x \rangle$ for all $x, y \in V$
- 2 Linearity in both slots (bilinearity): For all $x, y, z \in V$ and all $a, b \in \mathbb{R}$, we have $\langle ax + by, z \rangle = a\langle x, z \rangle + b\langle y, z \rangle$ and $\langle x, ay + bz \rangle = a\langle x, y \rangle + b\langle x, z \rangle$.
- 3 Non-negativity: $\langle x, x \rangle \geq 0$ for all $x \in V$, and $\langle x, x \rangle = 0$ only if $x = 0_V$.



- 1 The ordinary scalar product on \mathbb{R}^n .
- 2 Let C be the vector space of all continuous real-valued functions on the interval $[0, 1]$. The analogue of the ordinary scalar product on C is the inner product given by

$$\langle f, g \rangle = \int_0^1 f(x)g(x) dx, \text{ for } f, g \in C.$$

- 3 On the space $M_{m \times n}(\mathbb{R})$, the *Frobenius inner product* or *trace inner product* is defined by $\langle A, B \rangle = \text{trace}(A^T B)$. Note that $\text{trace} A^T B$ is the sum over all positions (i, j) of the products $A_{ij} B_{ij}$. So this is closely related to the ordinary scalar product, if the matrices A and B were regarded as vectors with mn entries over \mathbb{R} .

It is possible for a single vector space to have many different inner products defined on it, and if there is any risk of ambiguity we need to specify which one we are considering.