Triangular Matrices

A square matrix in which all the entries above the main diagonal are zero is called ***lower triangular***, and a square matrix in which all the entries below the main diagonal are zero is called ***upper triangular***. A matrix that is either upper triangular or lower triangular is called ***triangular***.

EXAMPLE 2 Upper and Lower Triangular Matrices

$$\begin{bmatrix} a_{11} & a_{12} & a_{13} & a_{14} \\ 0 & a_{22} & a_{23} & a_{24} \\ 0 & 0 & a_{33} & a_{34} \\ 0 & 0 & 0 & a_{44} \end{bmatrix} \qquad \begin{bmatrix} a_{11} & 0 & 0 & 0 \\ a_{21} & a_{22} & 0 & 0 \\ a_{31} & a_{32} & a_{33} & 0 \\ a_{41} & a_{42} & a_{43} & a_{44} \end{bmatrix}$$

A general 4×4 upper triangular matrix

A general 4×4 lower triangular matrix

Remark Observe that diagonal matrices are both upper triangular and lower triangular since they have zeros below and above the main diagonal. Observe also that a *square* matrix in row echelon form is upper triangular since it has zeros below the main diagonal.

THEOREM 1.7.1

(*a*) *The transpose of a lower triangular matrix is upper triangular, and the transpose of an upper triangular matrix is lower triangular.*

(*b*) *The product of lower triangular matrices is lower triangular, and the product of upper triangular matrices is upper triangular.*

(*c*) *A triangular matrix is invertible if and only if its diagonal entries are all nonzero.*

(*d*) *The inverse of an invertible lower triangular matrix is lower triangular, and the inverse of an invertible upper triangular matrix is upper triangular.*

EXAMPLE 3 Computations with Triangular Matrices

Consider the upper triangular matrices

$$A = \begin{bmatrix} 1 & 3 & -1 \\ 0 & 2 & 4 \\ 0 & 0 & 5 \end{bmatrix}, \quad B = \begin{bmatrix} 3 & -2 & 2 \\ 0 & 0 & -1 \\ 0 & 0 & 1 \end{bmatrix}$$

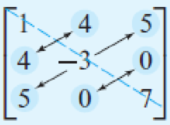
It follows from part (*c*) of Theorem 1.7.1 that the matrix A is invertible but the matrix B is not. Moreover, the theorem also tells us that A^{-1}, AB, and BA must be upper triangular. We leave it for you to confirm these three statements by showing that

$$A^{-1} = \begin{bmatrix} 1 & -\frac{3}{2} & \frac{7}{5} \\ 0 & \frac{1}{2} & -\frac{2}{5} \\ 0 & 0 & \frac{1}{5} \end{bmatrix}, \quad AB = \begin{bmatrix} 3 & -2 & -2 \\ 0 & 0 & 2 \\ 0 & 0 & 5 \end{bmatrix}, \quad BA = \begin{bmatrix} 3 & 5 & -1 \\ 0 & 0 & -5 \\ 0 & 0 & 5 \end{bmatrix}$$

Symmetric Matrices

DEFINITION 1 A square matrix A is said to be ***symmetric*** if $A = A^T$.

It is easy to recognize a symmetric matrix by inspection: The entries on the main diagonal have no restrictions, but mirror images of entries *across* the main diagonal must be equal. Here is a picture using the second matrix in Example 4:



EXAMPLE 4 Symmetric Matrices

The following matrices are symmetric, since each is equal to its own transpose (verify).

$$\begin{bmatrix} 7 & -3 \\ -3 & 5 \end{bmatrix}, \quad \begin{bmatrix} 1 & 4 & 5 \\ 4 & -3 & 0 \\ 5 & 0 & 7 \end{bmatrix}, \quad \begin{bmatrix} d_1 & 0 & 0 & 0 \\ 0 & d_2 & 0 & 0 \\ 0 & 0 & d_3 & 0 \\ 0 & 0 & 0 & d_4 \end{bmatrix}$$

Remark It follows from Formula (14) of Section 1.3 that a square matrix A is symmetric if and only if

$$(A)_{ij} = (A)_{ji} \tag{4}$$

for all values of i and j.

THEOREM 1.7.2 *If A and B are symmetric matrices with the same size, and if k is any scalar, then:*

(*a*) A^T *is symmetric.*

(*b*) $A + B$ *and* $A - B$ *are symmetric.*

(*c*) kA *is symmetric.*

It is not true, in general, that the product of symmetric matrices is symmetric. To see why this is so, let A and B be symmetric matrices with the same size. Then it follows from part (e) of Theorem 1.4.8 and the symmetry of A and B that

$$(AB)^T = B^T A^T = BA$$

Thus, $(AB)^T = AB$ if and only if $AB = BA$, that is, if and only if A and B commute. In summary, we have the following result.

THEOREM 1.7.3 *The product of two symmetric matrices is symmetric if and only if the matrices commute.*

Invertibility of Symmetric Matrices

In general, a symmetric matrix need not be invertible. For example, a diagonal matrix with a zero on the main diagonal is symmetric but not invertible. However, the following theorem shows that if a symmetric matrix happens to be invertible, then its inverse must also be symmetric.

THEOREM 1.7.4 *If A is an invertible symmetric matrix, then A^{-1} is symmetric.*

2.1 Determinants by Cofactor Expansion

Minors and Cofactors

One of our main goals in this chapter is to obtain an analog of Formula (2) that is applicable to square matrices of *all orders*. For this purpose we will find it convenient to use subscripted entries when writing matrices or determinants. Thus, if we denote a 2×2 matrix as

$$A = \begin{bmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{bmatrix}$$

then the two equations in (1) take the form

$$\det(A) = \begin{vmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{vmatrix} = a_{11}a_{22} - a_{12}a_{21} \tag{3}$$

There are various methods for defining determinants of higher-order square matrices. In this text, we will us an "inductive definition" by which we mean that the determinant of a square matrix of a given order will be defined in terms of determinants of square matrices of the next lower order. To start the process, let us define the determinant of a 1×1 matrix $[a_{11}]$ as

$$\det[a_{11}] = a_{11} \tag{5}$$

DEFINITION 1 If A is a square matrix, then the ***minor of entry*** a_{ij} is denoted by M_{ij} and is defined to be the determinant of the submatrix that remains after the ith row and jth column are deleted from A. The number $(-1)^{i+j}M_{ij}$ is denoted by C_{ij} and is called the ***cofactor of entry*** a_{ij}.

EXAMPLE 1 Finding Minors and Cofactors

Let

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

The minor of entry a_{11} is

$$M_{11} = \begin{vmatrix} 3 & 1 & -4 \\ 2 & 5 & 6 \\ 1 & 4 & 8 \end{vmatrix} = \begin{vmatrix} 5 & 6 \\ 4 & 8 \end{vmatrix} = 16$$

The cofactor of a_{11} is

$$C_{11} = (-1)^{1+1}M_{11} = M_{11} = 16$$

Remark Note that a minor M_{ij} and its corresponding cofactor C_{ij} are either the same or negatives of each other and that the relating sign $(-1)^{i+j}$ is either $+1$ or -1 in accordance with the pattern in the "checkerboard" array

$$\begin{bmatrix} + & - & + & - & + & \cdots \\ - & + & - & + & - & \cdots \\ + & - & + & - & + & \cdots \\ - & + & - & + & - & \cdots \\ \vdots & \vdots & \vdots & \vdots & \vdots & \end{bmatrix}$$

For example,

$$C_{11} = M_{11}, \quad C_{21} = -M_{21}, \quad C_{22} = M_{22}$$

and so forth. Thus, it is never really necessary to calculate $(-1)^{i+j}$ to calculate C_{ij}—you can simply compute the minor M_{ij} and then adjust the sign in accordance with the checkerboard pattern. Try this in Example 1.

DEFINITION 2 If A is an $n \times n$ matrix, then the number obtained by multiplying the entries in any row or column of A by the corresponding cofactors and adding the resulting products is called the ***determinant of*** A, and the sums themselves are called ***cofactor expansions of*** A. That is,

$$\det(A) = a_{1j}C_{1j} + a_{2j}C_{2j} + \cdots + a_{nj}C_{nj} \tag{7}$$

[cofactor expansion along the jth column]

and

$$\det(A) = a_{i1}C_{i1} + a_{i2}C_{i2} + \cdots + a_{in}C_{in} \tag{8}$$

[cofactor expansion along the ith row]

EXAMPLE 5 Smart Choice of Row or Column

If A is the 4×4 matrix

$$A = \begin{bmatrix} 1 & 0 & 0 & -1 \\ 3 & 1 & 2 & 2 \\ 1 & 0 & -2 & 1 \\ 2 & 0 & 0 & 1 \end{bmatrix}$$

then to find $\det(A)$ it will be easiest to use cofactor expansion along the second column, since it has the most zeros:

$$\det(A) = 1 \cdot \begin{vmatrix} 1 & 0 & -1 \\ 1 & -2 & 1 \\ 2 & 0 & 1 \end{vmatrix}$$

For the 3×3 determinant, it will be easiest to use cofactor expansion along its second column, since it has the most zeros:

$$\begin{aligned} \det(A) &= 1 \cdot -2 \cdot \begin{vmatrix} 1 & -1 \\ 2 & 1 \end{vmatrix} \\ &= -2(1 + 2) \\ &= -6 \end{aligned}$$

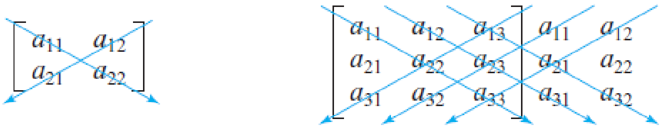
▶ EXAMPLE 6 Determinant of a Lower Triangular Matrix

The following computation shows that the determinant of a 4×4 lower triangular matrix is the product of its diagonal entries.

> **THEOREM 2.1.2** *If A is an $n \times n$ triangular matrix (upper triangular, lower triangular, or diagonal), then* $\det(A)$ *is the product of the entries on the main diagonal of the matrix; that is,* $\det(A) = a_{11}a_{22}\cdots a_{nn}$.

A Useful Technique for Evaluating 2×2 and 3×3 Determinants

Determinants of 2×2 and 3×3 matrices can be evaluated very efficiently using the pattern suggested in Figure 2.1.1.



▶ Figure 2.1.1

▶ EXAMPLE 7 A Technique for Evaluating 2 x 2 and 3 x 3 Determinants

$$\begin{vmatrix} 3 & 1 \\ 4 & -2 \end{vmatrix} = \begin{vmatrix} 3 & 1 \\ 4 & -2 \end{vmatrix} = (3)(-2) - (1)(4) = -10$$

$$\begin{vmatrix} 1 & 2 & 3 \\ -4 & 5 & 6 \\ 7 & -8 & 9 \end{vmatrix} = \left|\begin{matrix} 1 & 2 & 3 \\ -4 & 5 & 6 \\ 7 & -8 & 9 \end{matrix}\right| \begin{matrix} 1 & 2 \\ -4 & 5 \\ 7 & -8 \end{matrix}$$

$$= [45 + 84 + 96] - [105 - 48 - 72] = 240$$ ◀