

Simple proof of a determinant equation

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Lemma: $\det(T) = \prod_{k=0}^n a_{kk}$ for an upper or lower triangular matrix $T^{n \times n}$.

Proof: We use proof by induction. Our base case is $T^{2 \times 2} = \begin{pmatrix} a_{11} & a_{12} \\ 0 & a_{22} \end{pmatrix}$. Then, $\det(T^{2 \times 2}) = a_{11}a_{22}$. We assume that $\det(T^{(n-1) \times (n-1)}) = \prod_i a_{ii}$. By Laplace expansion along the first column,

$\det(T^{n \times n}) = a_{11} \det \begin{pmatrix} a_{22} & 0 & \dots & a_{2n} \\ 0 & a_{33} & \dots & \dots \\ \vdots & \ddots & \ddots & \vdots \\ 0 & \dots & \dots & a_{nn} \end{pmatrix}$. The matrix collapses in the same manner during each

iteration. Therefore, the proof by induction holds. The proof for a lower triangular matrix follows the same procedure.

Prop: The determinant of an invertible matrix A is equal to the product of its eigenvalues. We write this as $\det(A) = \prod_i \lambda_i$ where $r = \text{rank}(A)$ and λ satisfies $Ax = \lambda x$ for an eigenvector x .

Proof: Consider the matrix $A = [a_{ij}] \in \mathfrak{R}^{n \times m}$. If A is diagonalizable, we have the eigendecomposition $A = E\Lambda E^{-1}$ where E is a matrix of r linearly independent eigenvectors of A , E^{-1} is its inverse, and Λ is a diagonal matrix holding the eigenvalues of A . $M_n(\mathfrak{R}) \xrightarrow{\det} \mathfrak{R}$ is a multiplicative morphism; thus, $\det(A \cdot B) = \det(A) \cdot \det(B)$. We apply this fact to the eigendecomposition of A and find that $\det(A) = \det(E) \cdot \det(\Lambda) \cdot \det(E^{-1})$. Since $\det(E) = \frac{1}{\det(E^{-1})}$, we find that $\det(A) = \det(\Lambda)$. As a diagonal matrix (considered upper or lower triangular, by definition), $\det(\Lambda)$ is simply the product of elements on the diagonal, as demonstrated by the Lemma. Therefore, $\det(A) = \prod_i \lambda_i$. Q.E.D.