

proof of Cramer's rule*

rmilson[†]

2013-03-21 14:54:08

Since $\det(A) \neq 0$, by properties of the determinant we know that A is invertible.

We claim that this implies that the equation $Ax = b$ has a unique solution. Note that $A^{-1}b$ is a solution since $A(A^{-1}b) = (AA^{-1})b = b$, so we know that a solution exists.

Let s be an arbitrary solution to the equation, so $As = b$. But then $s = (A^{-1}A)s = A^{-1}(As) = A^{-1}b$, so we see that $A^{-1}b$ is the only solution.

For each integer i , $1 \leq i \leq n$, let a_i denote the i th column of A , let e_i denote the i th column of the identity matrix I_n , and let X_i denote the matrix obtained from I_n by replacing column i with the column vector x .

We know that for any matrices A, B that the k th column of the product AB is simply the product of A and the k th column of B . Also observe that $Ae_k = a_k$ for $k = 1, \dots, n$. Thus, by multiplication, we have:

$$\begin{aligned} AX_i &= A(e_1, \dots, e_{i-1}, x, e_{i+1}, \dots, e_n) \\ &= (Ae_1, \dots, Ae_{i-1}, Ax, Ae_{i+1}, \dots, Ae_n) \\ &= (a_1, \dots, a_{i-1}, b, a_{i+1}, \dots, a_n) \\ &= M_i \end{aligned}$$

Since X_i is I_n with column i replaced with x , computing the determinant of X_i with cofactor expansion gives:

$$\det(X_i) = (-1)^{(i+i)} x_i \det(I_{n-1}) = 1 \cdot x_i \cdot 1 = x_i$$

Thus by the multiplicative property of the determinant,

$$\det(M_i) = \det(AX_i) = \det(A) \det(X_i) = \det(A) x_i$$

and so $x_i = \frac{\det(M_i)}{\det(A)}$ as required.

**(ProofOfCramersRule)* created: *(2013-03-21)* by: *(rmilson)* version: *(33462)* Privacy setting: *(1)* *(Proof)* *(15A15)*

[†]This text is available under the Creative Commons Attribution/Share-Alike License 3.0. You can reuse this document or portions thereof only if you do so under terms that are compatible with the CC-BY-SA license.