

The determinant of a parameterized matrix

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March 25, 2009

Problem statement Let us consider the following problem: Find the expression of the determinant of a real-valued square matrix A of dimension n in \mathbb{N} ,¹ of which some components contain polynomial functions of m parameters a_i , where $i \leq m$ and m is some natural number.

Determinant expression The determinant function is multilinear in the components of its matrix argument, so $\det A$ will be polynomial in the parameters a_i . This means we can write this expression as $\sum_{\mathbf{p} \in P} c_{\mathbf{p}} \mathbf{a}^{\mathbf{p}}$, where the $c_{\mathbf{p}}$ are real coefficients, where $\mathbf{a}^{\mathbf{p}}$ is a shorthand for $\prod_{0 < i \leq m} a_i^{p_i}$, and where P is the set of tuples of powers p_i for a_i for all monomials appearing in the polynomial.

Determining P exactly might be hard. We can, however, replace P by an easily determinable encompassing set, such as $\times_{0 < i \leq m} \mathbb{N}_{\leq \hat{p}_i}$, where \hat{p}_i is the maximum power of a_i occurring in any monomial; this will just result in more coefficients to be determined (to be zero). Similarly, each \hat{p}_i can be replaced by an upper bound consisting of the product over the matrix components of all powers of a_i ; again this will just result in more coefficients to be determined (to be zero). An analytical expressions for tighter encompassing sets would be welcome.

Finding the coefficients We can find the coefficients $c_{\mathbf{p}}$ as follows: By choosing $|P|$ distinct parameter vectors $\mathbf{a}_j \in \mathbb{R}^m$ we can create a linear system of $|P|$ equations $\det A(\mathbf{a}_j) = \sum_{\mathbf{p} \in P} c_{\mathbf{p}} \mathbf{a}_j^{\mathbf{p}}$. The $c_{\mathbf{p}}$ are then obtained by solving this system with an appropriate algorithm.

The liberty we have in choosing the \mathbf{a}_j could be exploited to make the linear system as simple as possible to solve (e.g., by first exhausting the $\{0, 1\}$ -valued \mathbf{a}_j , then the $\{-1, 0\}$ -valued ones, etc.).

Alternative factorization Based on our knowledge of the structure of the matrix A (sparsity, tridiagonality, etc.) and thus of P , it might be computationally advantageous to factorize $\det A$ in a specific way. For example, one could write it as $f_{\mathbf{a}, \hat{\mathbf{p}}}(\mathbf{d})$ using the parameterized function f introduced below, where \mathbf{d} is an $\times_{0 < i \leq |\alpha|} (\hat{p}_i + 1)$ -array of coefficients.

Let α be a real vector of length $|\alpha|$ and ℓ in $\mathbb{N}^{|\alpha|}$, then the function $f_{\alpha, \ell}$ is defined recursively by

$$\begin{aligned} f_{\alpha, \ell} &: \mathbb{R}^{\ell_1+1} \rightarrow \mathbb{R} \\ &: \mathbf{d} \mapsto \sum_{0 \leq k \leq \ell_1} d_k \alpha_1^k, & |\alpha| = 1, \\ f_{\alpha, \ell} &: \mathbb{R}^{\ell_{|\alpha|}+1} \times \times_{0 < i < |\alpha|} \mathbb{R}^{\ell_i+1} \rightarrow \mathbb{R} \\ &: \mathbf{d} \mapsto \sum_{0 \leq k \leq \ell_{|\alpha|}} f_{\check{\alpha}, \check{\ell}}(\mathbf{d}_k) \alpha_{|\alpha|}^k, & |\alpha| > 1, \end{aligned}$$

where $\check{\mathbf{r}}$ is the vector formed by dropping the last component of the vector \mathbf{r} . Note that a different factorization is obtained for all different orderings of the vector of parameters \mathbf{a} .

Now, how do we find the coefficients $d_{(k_i | 0 < i \leq |\alpha|)}$, with $0 \leq k_i \leq \hat{p}_i$, for this alternative factorization? Well, we start from the fact that $\det A(\mathbf{a}_j) = f_{\mathbf{a}_j, \hat{\mathbf{p}}}(\mathbf{d})$, which – when taking sets of $\hat{p}_i + 1$ distinct a_i -values and choosing the \mathbf{a}_j out of their cartesian product – gives an implicit specification of \mathbf{d} through $f_{\mathbf{a}_j, \hat{\mathbf{p}}}$. Because of the recursive definition of this function, we do not have to solve one large $|P|$ -dimensional linear system to find the coefficients, but we now have to solve a large number of small $(\hat{p}_i + 1)$ -dimensional linear systems.

Application: parameterized linear systems Given a linear system defined by b and A , a real-valued vector and square matrix of dimension n , respectively, containing polynomial parametric expressions in some components. Cramer's rule reduces solving linear systems to calculating determinants; therefore, using the ideas of this note, we can obtain solution expressions under the form of parametric rational functions.

¹ We here follow the convention that 0 is not a natural number, i.e., $\mathbb{N} = \mathbb{Z}_{>0}$.