

Cramer's Rule

Cramer's rule is a method of solving n simultaneous equations for n unknowns.

- Any system of equations of this kind can be written in the form

$$\begin{aligned} a_{11} x_1 + a_{12} x_2 + \dots + a_{1n} x_n &= b_1 \\ a_{21} x_1 + a_{22} x_2 + \dots + a_{2n} x_n &= b_2 \\ &\vdots \\ a_{n1} x_1 + a_{n2} x_2 + \dots + a_{nn} x_n &= b_n \end{aligned} \tag{1}$$

- The coefficients on the left side of Eq.'s 1 can be written as a matrix,

$$A = \begin{pmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22} & \dots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{n1} & a_{n2} & \dots & a_{nn} \end{pmatrix} \tag{2}$$

- The value of any of the x_i can be found via

$$x_i = \frac{|B_i|}{|A|} \tag{3}$$

where the notation $|A|$ and $|B_i|$ denote the determinants of matrices A and B_i , and the matrix B_i is obtained by replacing the i^{th} column of matrix A with the coefficients on the left side of Eq.'s 1. For example,

$$B_2 = \begin{pmatrix} a_{11} & b_1 & \dots & a_{1n} \\ a_{21} & b_2 & \dots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{n1} & b_n & \dots & a_{nn} \end{pmatrix} \tag{4}$$

The $n = 2$ Case

- Two equations involving two unknowns can be written in the form

$$\begin{aligned} a_{11} x_1 + a_{12} x_2 &= b_1 \\ a_{21} x_1 + a_{22} x_2 &= b_2 \end{aligned} \tag{5}$$

which yields

$$A = \begin{pmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{pmatrix} \tag{6}$$

- Eq. 3 gives

$$x_1 = \frac{\begin{vmatrix} b_1 & a_{12} \\ b_2 & a_{22} \end{vmatrix}}{\begin{vmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{vmatrix}} = \frac{b_1 a_{22} - a_{12} b_2}{a_{11} a_{22} - a_{12} a_{21}} \quad (7)$$

and

$$x_2 = \frac{\begin{vmatrix} a_{11} & b_1 \\ a_{21} & b_2 \end{vmatrix}}{\begin{vmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{vmatrix}} = \frac{a_{11} b_2 - b_1 a_{21}}{a_{11} a_{22} - a_{12} a_{21}} \quad (8)$$

An $n = 2$ Example

- The system of equations

$$\begin{aligned} 2x_1 - x_2 &= 1 \\ 5x_1 + 3x_2 &= 2 \end{aligned} \quad (9)$$

has solutions

$$x_1 = \frac{\begin{vmatrix} 1 & -1 \\ 2 & 3 \end{vmatrix}}{\begin{vmatrix} 2 & -1 \\ 5 & 3 \end{vmatrix}} = \frac{5}{11} \quad (10)$$

and

$$x_2 = \frac{\begin{vmatrix} 2 & 1 \\ 5 & 2 \end{vmatrix}}{\begin{vmatrix} 2 & -1 \\ 5 & 3 \end{vmatrix}} = -\frac{1}{11} \quad (11)$$

- The results can be verified by substituting them into either of Eq.'s 9,

$$\frac{10}{11} + \frac{1}{11} = \frac{11}{11} = 1 \quad \checkmark \quad (12)$$

An $n = 3$ Example

- The system of equations

$$\begin{aligned}2x_1 - x_2 + 4x_3 &= 2 \\5x_1 + 3x_2 + 2x_3 &= 1 \\x_1 + 6x_2 + x_3 &= -3\end{aligned}\tag{13}$$

has solutions

$$x_1 = \frac{\begin{vmatrix} 2 & -1 & 4 \\ 1 & 3 & 2 \\ -3 & 6 & 1 \end{vmatrix}}{\begin{vmatrix} 2 & -1 & 4 \\ 5 & 3 & 2 \\ 1 & 6 & 1 \end{vmatrix}}\tag{14}$$

$$x_1 = \frac{2(3 \cdot 1 - 2 \cdot 6) - (-1)(1 \cdot 1 - 2 \cdot -3) + 4(1 \cdot 6 - 3 \cdot -3)}{2(3 \cdot 1 - 2 \cdot 6) - (-1)(5 \cdot 1 - 2 \cdot 1) + 4(5 \cdot 6 - 3 \cdot 1)} = \frac{49}{93}\tag{15}$$

$$x_2 = \frac{\begin{vmatrix} 2 & 2 & 4 \\ 5 & 1 & 2 \\ 1 & -3 & 1 \end{vmatrix}}{\begin{vmatrix} 2 & -1 & 4 \\ 5 & 3 & 2 \\ 1 & 6 & 1 \end{vmatrix}}\tag{16}$$

$$= \frac{2(1 \cdot 1 - 2 \cdot -3) - 2(5 \cdot 1 - 2 \cdot 1) + 4(5 \cdot -3 - 1 \cdot 1)}{93} = -\frac{56}{93}\tag{17}$$

and

$$x_3 = \frac{\begin{vmatrix} 2 & -1 & 2 \\ 5 & 3 & 1 \\ 1 & 6 & -3 \end{vmatrix}}{\begin{vmatrix} 2 & -1 & 4 \\ 5 & 3 & 2 \\ 1 & 6 & 1 \end{vmatrix}}\tag{18}$$

$$= \frac{2(3 \cdot -3 - 1 \cdot 6) - (-1)(5 \cdot -3 - 1 \cdot 1) + 2(5 \cdot 6 - 3 \cdot 1)}{93} = \frac{8}{93}\tag{19}$$

- The results can be verified by substituting them into any of Eq.'s 13,

$$\frac{2 \cdot 49 - (-56) + 4 \cdot 8}{93} = \frac{186}{93} = 2 \quad \checkmark\tag{20}$$

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