

A PROOF FOR THE CRAMER'S RULE

Proof. Suppose that A is an $n \times n$ invertible matrix. We look at the linear system $AX = b$. Then this system has a unique solution

$$X = A^{-1}b = \frac{1}{|A|} \text{adj}A \cdot b = \frac{1}{|A|} \begin{bmatrix} A_{11} & A_{21} & \cdots & A_{n1} \\ \vdots & \vdots & \vdots & \vdots \\ A_{1n} & A_{2n} & \cdots & A_{nn} \end{bmatrix} b.$$

Here \cdot denotes matrix multiplication. By the formula for matrix multiplication, the k -th unknown, x_k , can be written as

$$x_k = \frac{1}{|A|} \sum_{i=1}^n A_{ik} b_i = \frac{1}{|A|} \det [c_1 \ \cdots \ c_{k-1} \ b \ c_{k+1} \ \cdots \ c_n].$$

Here c_i denotes the i -th column of A . The second equality follows from the cofactor expansion of the matrix $[c_1 \ \cdots \ c_{k-1} \ b \ c_{k+1} \ \cdots \ c_n]$ along the k -th column. \square