Differentiation and Integration of Determinants.

(1) Differentiation of a determinant:

(i) Let $\Delta(x)$ be a determinant of order two. If we write $\Delta(x) \neq C_1 \quad C_2$, where C_1 and C_2 denote the 1st and 2nd columns, then

$$\Delta'(x) = |C'_1 \quad C_2| + |C_1 \quad C'_2|$$

Where C_i denotes the column which contains the derivative of all the functions in the i^{th} column C_i .

In a similar fashion, if we write $\Delta(x) = \begin{vmatrix} R_1 \\ R_2 \end{vmatrix}$, then $\Delta'(x) = \begin{vmatrix} R'_1 \\ R_2 \end{vmatrix} + \begin{vmatrix} R_1 \\ R'_2 \end{vmatrix}$

(ii) Let $\Delta(x)$ be a determinant of order three. If we write $\Delta(x) = \begin{vmatrix} C_1 & C_2 & C_3 \end{vmatrix}$, then $\Delta'(x) = \begin{vmatrix} C'_1 & C_2 & C_3 \end{vmatrix} + \begin{vmatrix} C_1 & C'_2 & C_3 \end{vmatrix} + \begin{vmatrix} C_1 & C_2 & C'_3 \end{vmatrix}$ and similarly if we consider $\Delta(x) = \begin{vmatrix} R_1 \\ R_2 \\ R_3 \end{vmatrix}$, then $\Delta'(x) = \begin{vmatrix} R'_1 \\ R_2 \\ R_3 \end{vmatrix} + \begin{vmatrix} R_1 \\ R_2 \\ R_3 \end{vmatrix} + \begin{vmatrix} R_1 \\ R_2 \\ R_3 \end{vmatrix}$

(iii) If only one row (or column) consists functions of x and other rows (or columns) are constant, viz.

Let
$$\Delta(x) = \begin{vmatrix} f_1(x) & f_2(x) & f_3(x) \\ b_1 & b_2 & b_3 \\ c_1 & c_2 & c_3 \end{vmatrix}$$
,
Then $\Delta'(x) = \begin{vmatrix} f_1(x) & f_2(x) & f_3(x) \\ b_1 & b_2 & b_3 \\ c_1 & c_2 & c_3 \end{vmatrix}$ and in general $\Delta^n(x) = \begin{vmatrix} f_1^n(x) & f_2^n(x) & f_3^n(x) \\ b_1 & b_2 & b_3 \\ c_1 & c_2 & c_3 \end{vmatrix}$

Where n is any positive integer and $f^{n}(x)$ denotes the n^{th} derivative of f(x).