

Determinant of a Rank-One Perturbation of a Diagonal Matrix

Preliminaries

Theorem 1 (Matrix Determinant Lemma). *Let M be an invertible $n \times n$ matrix and let $u, v \in \mathbb{R}^n$ be column vectors. Then*

$$\det(M + uv^T) = (1 + v^T M^{-1} u) \det(M).$$

This is a special case of the Sylvester determinant identity; see Horn & Johnson, *Matrix Analysis*, 2nd ed., Theorem 1.3.22.

Main Result

Proposition 2. *Let $a_1, a_2, \dots, a_n \neq 0$. Then*

$$d_n = \begin{vmatrix} 1 + a_1 & 1 & \cdots & 1 \\ 1 & 1 + a_2 & \cdots & 1 \\ \vdots & \vdots & \ddots & \vdots \\ 1 & 1 & \cdots & 1 + a_n \end{vmatrix} = \left(1 + \sum_{k=1}^n \frac{1}{a_k}\right) a_1 a_2 \cdots a_n.$$

Notation.

- $D = \text{diag}(a_1, a_2, \dots, a_n)$: the $n \times n$ diagonal matrix with entries a_1, \dots, a_n .
- $\mathbf{1} = (1, 1, \dots, 1)^T$: the column vector of all ones.
- δ_{ij} : Kronecker delta ($\delta_{ij} = 1$ if $i = j$, else 0).

Proof. Let A denote the matrix whose determinant is d_n , so $A_{ij} = 1 + a_i \delta_{ij}$.

- (1) 1. **Matrix decomposition:** $A = D + \mathbf{1}\mathbf{1}^T$ *(algebraic verification)*
- (2) 1. The (i, j) -entry of A is $A_{ij} = 1 + a_i \delta_{ij}$. *(by definition)*
- (2) 2. The (i, j) -entry of D is $D_{ij} = a_i \delta_{ij}$. *(diagonal matrix)*
- (2) 3. The (i, j) -entry of $\mathbf{1}\mathbf{1}^T$ is $(\mathbf{1}\mathbf{1}^T)_{ij} = 1 \cdot 1 = 1$. *(outer product)*
- (2) 4. Therefore $(D + \mathbf{1}\mathbf{1}^T)_{ij} = a_i \delta_{ij} + 1 = A_{ij}$. *(entry-wise equality)*
- (1) 2. **Invertibility:** D is invertible with $D^{-1} = \text{diag}(1/a_1, \dots, 1/a_n)$. *(since all $a_k \neq 0$)*
- (2) 1. Since $a_k \neq 0$ for all k , every diagonal entry of D is nonzero. *(hypothesis)*
- (2) 2. A diagonal matrix is invertible iff all diagonal entries are nonzero. *(standard theorem)*
- (2) 3. Therefore D is invertible. *(modus ponens)*

- $\langle 2 \rangle 4.$ The inverse of $\text{diag}(a_1, \dots, a_n)$ is $\text{diag}(1/a_1, \dots, 1/a_n).$ *(diagonal inverse)*
- $\langle 1 \rangle 3.$ **Determinant of D :** $\det(D) = a_1 a_2 \cdots a_n.$ *(diagonal matrix property)*
- $\langle 2 \rangle 1.$ For any diagonal matrix, $\det =$ product of diagonal entries. *(standard theorem)*
- $\langle 2 \rangle 2.$ The diagonal entries of D are $a_1, a_2, \dots, a_n.$ *(by construction)*
- $\langle 2 \rangle 3.$ Therefore $\det(D) = \prod_{k=1}^n a_k = a_1 a_2 \cdots a_n.$ *(substitution)*

$\langle 1 \rangle 4.$ **Apply Matrix Determinant Lemma:**

$$\det(D + \mathbf{1}\mathbf{1}^T) = (1 + \mathbf{1}^T D^{-1} \mathbf{1}) \det(D).$$

(Theorem ?? with $M = D, u = v = \mathbf{1}$)

- $\langle 2 \rangle 1.$ By Theorem ??: $\det(M + uv^T) = (1 + v^T M^{-1} u) \det(M).$ *(cited)*
- $\langle 2 \rangle 2.$ Set $M = D$ and $u = v = \mathbf{1}$, so $uv^T = \mathbf{1}\mathbf{1}^T.$ *(substitution)*
- $\langle 2 \rangle 3.$ The matrix D is invertible by step $\langle 1 \rangle 2.$ *(verified hypothesis)*
- $\langle 2 \rangle 4.$ Therefore $\det(D + \mathbf{1}\mathbf{1}^T) = (1 + \mathbf{1}^T D^{-1} \mathbf{1}) \det(D).$ *(lemma application)*
- $\langle 1 \rangle 5.$ **Compute the quadratic form:** $\mathbf{1}^T D^{-1} \mathbf{1} = \sum_{k=1}^n \frac{1}{a_k}.$ *(matrix computation)*
- $\langle 2 \rangle 1.$ $D^{-1} = \text{diag}(1/a_1, 1/a_2, \dots, 1/a_n).$ *(from $\langle 1 \rangle 2$)*
- $\langle 2 \rangle 2.$ $D^{-1} \mathbf{1} = (1/a_1, 1/a_2, \dots, 1/a_n)^T.$ *(diagonal times vector)*
- $\langle 3 \rangle 1.$ The k -th component is $(D^{-1} \mathbf{1})_k = (D^{-1})_{kk} \cdot 1 = \frac{1}{a_k}.$ *(definition)*
- $\langle 2 \rangle 3.$ $\mathbf{1}^T D^{-1} \mathbf{1} = \mathbf{1}^T \cdot (1/a_1, \dots, 1/a_n)^T.$ *(substitution)*
- $\langle 2 \rangle 4.$ $= \frac{1}{a_1} + \frac{1}{a_2} + \cdots + \frac{1}{a_n} = \sum_{k=1}^n \frac{1}{a_k}.$ *(dot product)*

$\langle 1 \rangle 6.$ **Combine results:**

$$d_n = \det(A) = \left(1 + \sum_{k=1}^n \frac{1}{a_k}\right) a_1 a_2 \cdots a_n.$$

(substitution into $\langle 1 \rangle 4$)

- $\langle 2 \rangle 1.$ $d_n = \det(A)$ by definition.
- $\langle 2 \rangle 2.$ $\det(A) = \det(D + \mathbf{1}\mathbf{1}^T)$ by step $\langle 1 \rangle 1.$
- $\langle 2 \rangle 3.$ $= (1 + \mathbf{1}^T D^{-1} \mathbf{1}) \det(D)$ by step $\langle 1 \rangle 4.$
- $\langle 2 \rangle 4.$ Substitute $\mathbf{1}^T D^{-1} \mathbf{1} = \sum_{k=1}^n \frac{1}{a_k}$ from step $\langle 1 \rangle 5.$
- $\langle 2 \rangle 5.$ Substitute $\det(D) = a_1 a_2 \cdots a_n$ from step $\langle 1 \rangle 3.$
- $\langle 2 \rangle 6.$ Therefore $d_n = \left(1 + \sum_{k=1}^n \frac{1}{a_k}\right) a_1 a_2 \cdots a_n.$ \square