

## Step-1

Suppose  $A$  is an  $n$  by  $n$  matrix, which is positive definite.

By using cofactors, we can write the following:

$$|A| = a_{11}A_{11} + a_{12}A_{12} + \dots + a_{1n}A_{1n}$$

Since,  $A$  is positive definite, its determinant should be positive. Thus we get,

$$a_{11}A_{11} + a_{12}A_{12} + \dots + a_{1n}A_{1n} > 0$$

Therefore,

$$a_{11}A_{11} > -(a_{12}A_{12} + \dots + a_{1n}A_{1n})$$

## Step-2

Suppose, the value of  $a_{11}$  is increased to  $b_{11}$ .

Thus,  $a_{11} < b_{11}$ .

Let if possible,  $a_{11}A_{11} + a_{12}A_{12} + \dots + a_{1n}A_{1n} > b_{11}A_{11} + a_{12}A_{12} + \dots + a_{1n}A_{1n}$

This gives,  $a_{11}A_{11} > b_{11}A_{11}$ .

But since  $a_{11} < b_{11}$ , we can get  $a_{11}A_{11} > b_{11}A_{11}$  only if  $A_{11} < 0$ .

## Step-3

But the matrix  $A$  is positive definite. Therefore, it is automatically positive semidefinite. Thus, none of its principal submatrices has negative determinant.

This contradicts with  $A_{11} < 0$ .

Therefore, our assumption that  $a_{11}A_{11} + a_{12}A_{12} + \dots + a_{1n}A_{1n} > b_{11}A_{11} + a_{12}A_{12} + \dots + a_{1n}A_{1n}$  is wrong.

Therefore, as  $a_{11}$  is increased, the determinant of  $A$  must increase.