

Can write $K = UV^T$ since U, V .

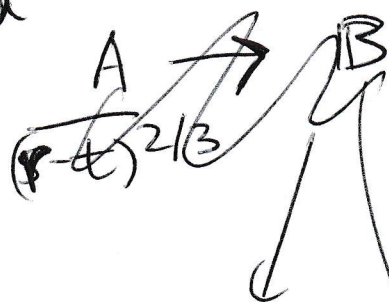
$$\det(A+K) =$$

$$\text{Then } \det(A+K) = \det(I + V^T A^{-1} U) \det(A)$$

$\frac{1}{(r-t)^2} \det(A)$ is bounded below.

(so A is invertible)

and



some ~~non~~ invertible matrix ~~B~~.

where $B = \text{cov}(f'(t), f''(t), f'''(t))$

$$\text{So } \det(A+K) = (r-t)^2 \det \quad \text{and} \quad \det(-A-K) \geq \det(-A) + \det(-K)$$

$$\begin{pmatrix} x & \frac{1}{x} \end{pmatrix}$$

$$\begin{pmatrix} I & I \end{pmatrix} \begin{pmatrix} 1 & 1 \\ & \frac{1}{(r-t)^2} \end{pmatrix} A \rightarrow B$$

$$\begin{pmatrix} a & b & c \\ d & e & (s+t) \\ h & (s-t)g & (s+t)h \end{pmatrix}$$

$$\det(A+K) = \det(A) \det(I + A^{-1}K)$$

$$\geq \det(A) + \det(K) \quad \underline{\text{LoL!}}$$