

# 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 and Johnson [1], Section 0.8.5, Equation (0.8.5.11).

## 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.
- $\delta_{ij}$ : 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 1 with  $M = D$ ,  $u = v = \mathbf{1}$ )*

- $\langle 2 \rangle 1.$  By Theorem 1:  $\det(M + uv^T) = (1 + v^T M^{-1} u) \det(M).$  *(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  $d_n = \left(1 + \sum_{k=1}^n \frac{1}{a_k}\right) a_1 a_2 \cdots a_n.$   $\square$

## References

- [1] R. A. Horn and C. R. Johnson, *Matrix Analysis*, 2nd ed., Cambridge University Press, 2012.  
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