

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.
- 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)

- ⟨2⟩4. The inverse of $\text{diag}(a_1, \dots, a_n)$ is $\text{diag}(1/a_1, \dots, 1/a_n)$. (diagonal inverse)
- ⟨1⟩3. **Determinant of D :** $\det(D) = a_1 a_2 \cdots a_n$. (diagonal matrix property)
- ⟨2⟩1. For any diagonal matrix, $\det = \text{product of diagonal entries}$. (standard theorem)
- ⟨2⟩2. The diagonal entries of D are a_1, a_2, \dots, a_n . (by construction)
- ⟨2⟩3. Therefore $\det(D) = \prod_{k=1}^n a_k = a_1 a_2 \cdots a_n$. (substitution)
- ⟨1⟩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 $M = D$, $u = v = \mathbf{1}$)
- ⟨2⟩1. By Theorem 1: $\det(M + uv^T) = (1 + v^T M^{-1} u) \det(M)$. (cited)
- ⟨2⟩2. Set $M = D$ and $u = v = \mathbf{1}$, so $uv^T = \mathbf{1}\mathbf{1}^T$. (substitution)
- ⟨2⟩3. The matrix D is invertible by step ⟨1⟩2. (verified hypothesis)
- ⟨2⟩4. Therefore $\det(D + \mathbf{1}\mathbf{1}^T) = (1 + \mathbf{1}^T D^{-1} \mathbf{1}) \det(D)$. (lemma application)
- ⟨1⟩5. **Compute the quadratic form:** $\mathbf{1}^T D^{-1} \mathbf{1} = \sum_{k=1}^n \frac{1}{a_k}$. (matrix computation)
- ⟨2⟩1. $D^{-1} = \text{diag}(1/a_1, 1/a_2, \dots, 1/a_n)$. (from ⟨1⟩2)
- ⟨2⟩2. $D^{-1} \mathbf{1} = (1/a_1, 1/a_2, \dots, 1/a_n)^T$. (diagonal times vector)
- ⟨3⟩1. The k -th component is $(D^{-1} \mathbf{1})_k = (D^{-1})_{kk} \cdot 1 = \frac{1}{a_k}$. (definition)
- ⟨2⟩3. $\mathbf{1}^T D^{-1} \mathbf{1} = \mathbf{1}^T \cdot (1/a_1, \dots, 1/a_n)^T$. (substitution)
- ⟨2⟩4. $= \frac{1}{a_1} + \frac{1}{a_2} + \cdots + \frac{1}{a_n} = \sum_{k=1}^n \frac{1}{a_k}$. (dot product)
- ⟨1⟩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 ⟨1⟩4)
- ⟨2⟩1. $d_n = \det(A)$ by definition.
- ⟨2⟩2. $\det(A) = \det(D + \mathbf{1}\mathbf{1}^T)$ by step ⟨1⟩1.
- ⟨2⟩3. $= (1 + \mathbf{1}^T D^{-1} \mathbf{1}) \det(D)$ by step ⟨1⟩4.
- ⟨2⟩4. Substitute $\mathbf{1}^T D^{-1} \mathbf{1} = \sum_{k=1}^n \frac{1}{a_k}$ from step ⟨1⟩5.
- ⟨2⟩5. Substitute $\det(D) = a_1 a_2 \cdots a_n$ from step ⟨1⟩3.
- ⟨2⟩6. Therefore $d_n = \left(1 + \sum_{k=1}^n \frac{1}{a_k}\right) a_1 a_2 \cdots a_n$. □

References

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