

$$\text{Tr}(\mathbf{I} - \mathbf{A}^{-1}) \leq \log \det \mathbf{A} \leq \text{Tr}(\mathbf{A} - \mathbf{I})$$

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For a positive definite matrix $\mathbf{A} \in \mathbb{R}^{n \times n}$, we have

$$\text{Tr}(\mathbf{I} - \mathbf{A}^{-1}) \leq \log \det \mathbf{A} \leq \text{Tr}(\mathbf{A} - \mathbf{I}).$$

To prove this, we need the following : let $\lambda(\mathbf{A})$ be the eigenvalue of a matrix \mathbf{A} , then

- $\lambda(\mathbf{A}) > 0$ if \mathbf{A} is positive definite
- $\lambda(\mathbf{A}^{-1}) = \frac{1}{\lambda(\mathbf{A})}$
- $\lambda(\mathbf{A} \pm \mathbf{I}) = \lambda(\mathbf{A}) \pm 1$
- $\text{Tr} \mathbf{A} = \sum_i \lambda_i$
- $\det \mathbf{A} = \prod_i \lambda_i$

Using the material we have

$$\text{Tr}(\mathbf{I} - \mathbf{A}^{-1}) = \sum_i \left(1 - \frac{1}{\lambda_i}\right)$$

$$\text{Tr}(\mathbf{A} - \mathbf{I}) = \sum_i (\lambda_i - 1)$$

$$\log \det \mathbf{A} = \sum_i \log \lambda_i$$

Hence

$$\begin{aligned} \text{Tr}(\mathbf{I} - \mathbf{A}^{-1}) &\leq \log \det \mathbf{A} \leq \text{Tr}(\mathbf{A} - \mathbf{I}) \\ \iff \sum_i \left(1 - \frac{1}{\lambda_i}\right) &\leq \sum_i \log \lambda_i \leq \sum_i (\lambda_i - 1) \end{aligned}$$

To proof the last inequality, apply a fundamental inequalities on logarithm :

$$1 - \frac{1}{x} \leq \log x \leq x - 1, \text{ for all } x > 0$$

As \mathbf{A} is positive definite, so $\lambda_i > 0$ for all i and it satisfies the condition of the inequalities on logarithm.

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