

## An inequality for the determinant of a positive definite Hermitian matrix

The following result was obtained by Professor Grainger Morris, formerly of the University of New England. Grainger asked for a simple proof and I came up with the following on 18th November 1996.

**THEOREM** If  $H = A + iB$  is a positive-definite Hermitian matrix,  $A, B$  real, then  $\det H \leq \det A$ .

**PROOF** Let  $H = A + iB$  and  $D = \left[ \begin{array}{c|c} A & -B \\ \hline B & A \end{array} \right]$ . Then

1.  $H$  is Hermitian if and only if  $A$  is symmetric and  $B$  is skew-symmetric.
2.  $H$  is Hermitian if and only if  $D$  is symmetric.
3.  $H$  is Hermitian positive-definite if and only if  $D$  is symmetric positive-definite.
4.  $\det D = (\det H)^2$ . In fact  $ch_D(x) = (ch_H(x))^2$ . (Use elementary row and column operations.)
5. If  $D$  is symmetric positive definite, then by Fischer's inequality (see L. Mirsky, *An Introduction to Linear Algebra*, OUP 1961, Theorem 13.5.5, page 420), we have

$$\det D \leq (\det A)^2.$$

Then the desired inequality  $\det H \leq \det A$  follows from (3) and (4).