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For any scientist or engineer doing large-scale simulations, an understanding of the topic is essential. Fundamentals of Matrix Computations, Second Edition explains matrix computations and the accompanying theory clearly and in detail, along with useful insights. DAVID S. WATKINS, PhD, is Professor of Mathematics at Washington State University.

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consider a matrix G of size $(n + 1) \times (n + 1)$ partitioned into a leading matrix G of size $n \times n$. $G = \begin{bmatrix} G & \mathbf{h} \\ \mathbf{g}^T & g_{n+1,n+1} \end{bmatrix}$. Now by expanding the determinant of G along its last column we see that $|G| = g_{n+1,n+1} |G| = g_{n+1,n+1} \prod_{i=1}^n g_{ii}$, proving by induction that the determinant of a triangular matrix is

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equal to the product of its diagonal elements.

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