

$$J = D + c \cdot \underline{1} \underline{1}^T$$

$$\text{where, } D = \text{diag} \{ \frac{1}{\alpha_1}, \dots, \frac{1}{\alpha_{k-1}} \}$$

$$c = \frac{1}{1 - \sum_{j=1}^{k-1} \alpha_j}$$

Goal is to find J^{-1}

$$\left[\begin{aligned} \text{General formula: } (A + \underline{u} \underline{v}^T)^{-1} \\ = A^{-1} - \frac{A^{-1} \underline{u} \underline{v}^T A^{-1}}{(1 + \underline{v}^T A^{-1} \underline{u})} \end{aligned} \right]$$

$$J^{-1} = D^{-1} - \frac{D^{-1} c \underline{1} \underline{1}^T D^{-1}}{(1 + c \underline{1}^T D^{-1} \underline{1})} \quad \left[\begin{aligned} \underline{u} &= c \underline{1} \\ \underline{v} &= \underline{1} \end{aligned} \right]$$

$$= \begin{pmatrix} \alpha_1 & & \\ & \dots & \\ & & \alpha_{k-1} \end{pmatrix} - c \cdot \begin{pmatrix} \alpha_1 \\ \vdots \\ \alpha_{k-1} \end{pmatrix} (\alpha_1 \dots \alpha_{k-1})$$

$$\left[\begin{aligned} \underline{1}^T D^{-1} \underline{1} \\ = \underline{1}^T \begin{pmatrix} \alpha_1 & \dots & \alpha_{k-1} \end{pmatrix} \underline{1} \\ = \sum_{i=1}^{k-1} \alpha_i \end{aligned} \right]$$

$$c = \frac{c}{1 + c \sum_{i=1}^{k-1} \alpha_i}$$

$$= \frac{1}{1 - \sum_{i=1}^{k-1} \alpha_i} \cdot \frac{1}{1 + \frac{\sum_{i=1}^{k-1} \alpha_i}{1 - \sum_{i=1}^{k-1} \alpha_i}} = 1$$

$$J^{-1} = \begin{pmatrix} \alpha_1 & & \\ & \dots & \\ & & \alpha_{k-1} \end{pmatrix} - \begin{pmatrix} \alpha_1 \\ \vdots \\ \alpha_{k-1} \end{pmatrix} (\alpha_1 \dots \alpha_{k-1})$$