

$$A' = U^t A U =$$

$$\left(\begin{array}{c|c} \frac{P^t B P}{T^t B P + C^t P} & \frac{P^t B T + P^t C}{T^t B T + T^t C + C^t T + f} \end{array} \right)$$

$$= \left(\begin{array}{c|c} \frac{B'}{C'^t} & \frac{C'}{f'} \end{array} \right)$$

$$A = \left(\begin{array}{cc|c} a & b & d \\ b & c & e \\ d & e & f \end{array} \right) = \left(\begin{array}{c|c} B & C \\ C^t & f \end{array} \right)$$