

A New Class of Minimally Spectrally Arbitrary Sign Patterns

LI Xi, SHAO Yan Ling, GAO Yu Bin

(Department of Mathematics, North University of China, Shanxi 030051, China)

(E-mail: xixi-200202@163.com)

Abstract If every monic real polynomial of degree n can be achieved as the characteristic polynomial of some matrix $B \in Q(A)$, then sign pattern A of order n is a spectrally arbitrary pattern. A sign pattern A is minimally spectrally arbitrary if it is spectrally arbitrary but is not spectrally arbitrary if any nonzero entry (or entries) of A is replaced by zero. In this article, we give some new sign patterns which are minimally spectrally arbitrary for order $n \geq 9$.

Keywords sign pattern; potentially nilpotent; spectrally arbitrary pattern.

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1. Introduction

A sign pattern A is a matrix whose entries come from $\{+, -, 0\}$. The sign pattern class of A , denoted $Q(A)$, is

$$Q(A) = \{B = [b_{ij}] \in M_n(R) \mid \text{sign} b_{ij} = a_{ij} \text{ for all } i, j\}.$$

A sign pattern $\check{A} = [\check{a}_{ij}]$ is a superpattern of a sign pattern $A = [a_{ij}]$ if $\check{a}_{ij} = a_{ij}$ whenever $a_{ij} \neq 0$. If \check{A} is a superpattern of A , then A is a subpattern of \check{A} . A subpattern of \check{A} which is not \check{A} itself is a proper subpattern of \check{A} .

A sign pattern A is sign nonsingular if every matrix $B \in Q(A)$ is nonsingular, and A is sign singular if every matrix $B \in Q(A)$ is singular. A sign pattern A is a spectrally arbitrary pattern (SAP) if for any given real monic polynomial $g(x)$ of degree n , there is a real matrix $B \in Q(A)$ with characteristic polynomial $g(x)$. If sign pattern A is a SAP and no proper subpattern of A is a SAP, then A is a minimally spectrally arbitrary pattern (MSAP). If there is a real matrix $B \in Q(A)$ with characteristic polynomial $g(x) = x^n$, then A is potentially nilpotent (PN). Note that each SAP must be PN.

The question of the existence of a SAP arose in [1]. The first SAP of order n for each $n \geq 2$ was provided in [5]. Later, some papers^[2–4] introduce some sign patterns which are SAPs for order $n \geq 2$. In this paper, we introduce some new sign patterns which are MSAPs for order

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Lemma 2.2 Let $f_B(\lambda) = \det(\lambda I - B) = \lambda^n + f_1\lambda^{n-1} + f_2\lambda^{n-2} + \cdots + f_{n-1}\lambda + f_n$. Then

- (1) $f_1 = 1 - a$,
 $f_2 = -a - bc_3 - d_1$,
 $f_3 = abc_3 + ad_1 - d_2$ (If $n = 9$, then $f_3 = abc_3 + ad_1 - d_2 - d_5$),
 $f_i = ad_{i-2} - d_{i-1}$, for $i = 4, 5, \dots, n-7$ ($n \geq 11$),
 $f_{n-6} = ad_{n-8} - d_{n-7} - d_{n-4}$ ($n \geq 10$),
 $f_{n-5} = -d_{n-4} + ad_{n-4} + ad_{n-7} - d_{n-6} - d_{n-5}$,
 $f_{n-4} = -d_{n-5} + ad_{n-6} + ad_{n-5} + ad_{n-4} + bc_3d_{n-4}$,
 $f_{n-3} = bc_3d_{n-5} - abc_3d_{n-4} + ad_{n-5} - c_1$,
 $f_{n-2} = -c_1 - abc_3d_{n-5} - c_2$,
 $f_{n-1} = -c_2 + bc_1c_3$,
 $f_n = bc_2c_3 - c_3$.

- (2) For arbitrary given d_1 ,

$$\frac{\partial(f_1, f_2, \dots, f_{n-1}, f_n)}{\partial(a, b, c_1, c_2, c_3, d_2, d_3, \dots, d_{n-4})} = b^2 c_3^3 (a + bc_3 + 1).$$

Proof (1)

$$f_B(\lambda) = \begin{vmatrix} \lambda+1 & -1 & 0 & 0 & \cdots & \cdots & \cdots & \cdots & \cdots & 0 & -b \\ -d_1 & \lambda & -1 & 0 & \cdots & \cdots & \cdots & \cdots & \cdots & \cdots & 0 \\ -d_2 & 0 & \lambda & -1 & \ddots & & & & & & \vdots \\ \vdots & \vdots & \ddots & \ddots & \ddots & \ddots & & & & & \vdots \\ -d_{n-7} & 0 & \cdots & 0 & \ddots & -1 & \ddots & & & & \vdots \\ -d_{n-6} & -d_{n-4} & 0 & \cdots & 0 & \lambda & -1 & \ddots & & & \vdots \\ 0 & -d_{n-5} & 0 & \cdots & \cdots & 0 & \lambda & -1 & \ddots & & \vdots \\ 0 & 0 & 0 & \cdots & \cdots & \cdots & 0 & \lambda - a & -1 & \ddots & \vdots \\ 0 & -c_1 & 0 & \cdots & \cdots & \cdots & 0 & 0 & \lambda & -1 & 0 \\ 0 & -c_2 & 0 & \cdots & \cdots & \cdots & \cdots & \cdots & 0 & \lambda & -1 \\ -c_3 & 0 & 0 & \cdots & \cdots & \cdots & \cdots & \cdots & 0 & 0 & \lambda \end{vmatrix}_n.$$

By adding λ times of the i th row to the $(i+1)$ st row, for $i = 1, 2, \dots, n-5$, and expanding along the third column in order, we have

$$f_B(\lambda) = \begin{vmatrix} \lambda+1 & -1 & 0 & 0 & 0 & -b \\ g(\lambda) & -d_{n-5} - d_{n-4}\lambda & -1 & 0 & 0 & -b\lambda^{n-5} \\ 0 & 0 & \lambda - a & -1 & 0 & 0 \\ 0 & -c_1 & 0 & \lambda & -1 & 0 \\ 0 & -c_2 & 0 & 0 & \lambda & -1 \\ -c_3 & 0 & 0 & 0 & 0 & \lambda \end{vmatrix},$$

where $g(\lambda) = \lambda^{n-5}(\lambda+1) - \sum_{i=1}^{n-6} d_i \lambda^{n-5-i}$. Thus

$$f_B(\lambda) = (-c_3)[1 + b\lambda^{n-3}(\lambda - a)] + [\lambda(\lambda+1) - bc_3][\lambda^2(-d_{n-5} - d_{n-4}\lambda)(\lambda - a) - c_1\lambda - c_2] + \lambda^3 g(\lambda)(\lambda - a)$$

$$\begin{aligned}
&= \lambda^n - (a-1)\lambda^{n-1} - (a+bc_3+d_1)\lambda^{n-2} + (abc_3+ad_1-d_2)\lambda^{n-3} + a \sum_{i=2}^{n-9} d_i \lambda^{n-2-i} - \\
&\quad \sum_{i=3}^{n-8} d_i \lambda^{n-1-i} + (ad_{n-8}-d_{n-4}-d_{n-7})\lambda^6 + (ad_{n-7}-d_{n-6}-d_{n-5}+ad_{n-4}-d_{n-4})\lambda^5 + \\
&\quad (ad_{n-6}+ad_{n-5}-d_{n-5}+ad_{n-4}+bc_3d_{n-4})\lambda^4 + (bc_3d_{n-5}-abc_3d_{n-4}+ad_{n-5}-c_1)\lambda^3 - \\
&\quad (c_1+abc_3d_{n-5}+c_2)\lambda^2 + (bc_1c_3-c_2)\lambda + bc_2c_3 - c_3.
\end{aligned}$$

So result (1) is right.

(2) For arbitrary given d_1 , we have

$$\begin{aligned}
&\frac{\partial(f_1, f_2, \dots, f_{n-1}, f_n)}{\partial(a, b, c_1, c_2, c_3, d_2, d_3, \dots, d_{n-4})} \\
&= \begin{vmatrix}
-1 & 0 & 0 & 0 & 0 \\
-1 & -c_3 & 0 & 0 & -b \\
bc_3+d_1 & ac_3 & 0 & 0 & ab \\
d_2 & 0 & 0 & 0 & 0 \\
\vdots & \vdots & \vdots & \vdots & \vdots \\
d_{n-9} & 0 & 0 & 0 & 0 \\
d_{n-8} & 0 & 0 & 0 & 0 \\
d_{n-7}+d_{n-4} & 0 & 0 & 0 & 0 \\
d_{n-6}+d_{n-5}+d_{n-4} & c_3d_{n-4} & 0 & 0 & bd_{n-4} \\
-bc_3d_{n-4}+d_{n-5} & c_3d_{n-5}-ac_3d_{n-4} & -1 & 0 & bd_{n-5}-abd_{n-4} \\
-bc_3d_{n-5} & -ac_3d_{n-5} & -1 & -1 & -abd_{n-5} \\
0 & c_1c_3 & bc_3 & -1 & bc_1 \\
0 & c_2c_3 & 0 & bc_3 & bc_2-1
\end{vmatrix} \\
&\quad \begin{vmatrix}
0 & \cdots & \cdots & \cdots & \cdots & \cdots & \cdots & 0 \\
0 & & & & & & & \vdots \\
-1 & \ddots & & & & & & \vdots \\
a & -1 & \ddots & & & & & \vdots \\
0 & \ddots & \ddots & \ddots & & & & \vdots \\
\vdots & \ddots & a & -1 & 0 & 0 & 0 & 0 \\
\vdots & & \ddots & a & -1 & 0 & 0 & -1 \\
\vdots & & & \ddots & a & -1 & -1 & a-1 \\
0 & \cdots & \cdots & \cdots & 0 & a & a-1 & bc_3+a \\
0 & \cdots & \cdots & \cdots & \cdots & 0 & bc_3+a & -abc_3 \\
0 & \cdots & \cdots & \cdots & \cdots & 0 & -abc_3 & 0 \\
0 & \cdots & \cdots & \cdots & \cdots & 0 & 0 & 0 \\
0 & \cdots & \cdots & \cdots & \cdots & 0 & 0 & 0
\end{vmatrix}.
\end{aligned}$$

By expanding along the first row, adding a times of the i th row to the $(i+1)$ st row, for

$i = 1, 2, \dots, n-3$, and expanding along the fifth column, we have

$$\frac{\partial(f_1, f_2, \dots, f_{n-1}, f_n)}{\partial(a, b, c_1, c_2, c_3, d_2, d_3, \dots, d_{n-4})} = - \begin{vmatrix} -c_3 & 0 & 0 & -b & 0 & 0 \\ c_3 d_{n-4} & 0 & 0 & b d_{n-4} & -1 & b c_3 \\ c_3 d_{n-5} & -1 & 0 & b d_{n-5} & b c_3 & 0 \\ 0 & -1-a & -1 & 0 & 0 & 0 \\ c_1 c_3 & b c_3 & -1 & b c_1 & 0 & 0 \\ c_2 c_3 & 0 & b c_3 & b c_2 - 1 & 0 & 0 \end{vmatrix} = b^2 c_3^3 (a + b c_3 + 1).$$

Thus result (2) follows.

Lemma 2.3^[3] For $n \geq 2$, an irreducible spectrally arbitrary sign pattern of order n has at least $2n-1$ nonzero entries.

Lemma 2.4 Suppose A is a sign pattern which has the form (2.1). If A is a SAP, then A is a MSAP.

Proof Let $T = [t_{ij}]$ be a subpattern of A and T be a SAP.

- (1) $t_{n-3, n-3} \neq 0$. Otherwise, the trace of T is negative.
- (2) $t_{n,1} \neq 0$ and $t_{i,i+1} \neq 0$, for $i = 2, 3, \dots, n-2$. Otherwise, T is sign singular.
- (3) $t_{1,2} \neq 0$, $t_{1,n} \neq 0$, $t_{n-1,2} \neq 0$, and $t_{n-1,n} \neq 0$. Otherwise, T is sign nonsingular or sign singular.

(4) T is a SAP, so there is a real matrix $B \in Q(T)$ which is nilpotent. Without loss of generality, suppose that B has the form (2.2). From $f_1 = f_2 = \dots = f_n = 0$ as in Lemma 2.2, we can conclude that $a = 1$, $b c_3 = -1 - d_1$, $d_i = -1$, for $i = 2, 3, \dots, n-8$, $f_{n-6} = -1 - d_{n-7} - d_{n-4} = 0$, $f_{n-5} = d_{n-7} - d_{n-6} - d_{n-5} = 0$, $f_{n-4} = d_{n-6} - d_1 d_{n-4} = 0$, $f_{n-3} = -d_1 d_{n-5} + d_{n-4} + d_1 d_{n-4} - c_1 = 0$, $f_{n-2} = -c_1 - c_2 + d_{n-5} + d_1 d_{n-5} = 0$, $f_{n-1} = -c_2 - c_1 - c_1 d_1 = 0$, and $f_n = -c_3 + b c_2 c_3 = 0$.

(4a) Clearly $d_i \neq 0$, for $i = 2, 3, \dots, n-8$.

(4b) $d_1 \neq 0$. Otherwise, $f_{n-1} = -c_2 - c_1 = 0$ and $f_{n-4} = d_{n-6} = 0$, so $f_{n-2} = d_{n-5} = 0$.

Then the number of nonzero entries of T is less than $2n-1$, and we know T is not a SAP by Lemma 2.3.

(4c) $c_1 \neq 0$. Otherwise, $f_{n-1} = -c_2 = 0$, which is contrary to $t_{n-1,2} \neq 0$ in Case (3).

(4d) $d_{n-5} \neq 0$. Otherwise, $f_{n-2} = -c_1 - c_2 = 0$, so $f_{n-1} = -c_1 d_1 = 0$, which is contrary to Case (4b) and (4c).

(4e) $d_{n-7} \neq 0$. Otherwise, from $f_{n-6} = -1 - d_{n-4} = 0$, $f_{n-5} = -d_{n-5} - d_{n-6} = 0$, and $f_{n-4} = d_{n-6} - d_1 d_{n-4} = 0$, we have $d_{n-5} = d_1$. Then $f_{n-2} - f_{n-1} = d_1^2 + d_1 + c_1 d_1 = 0$ and $f_{n-3} = -d_1^2 - d_1 - c_1 - 1 = 0$, thus $d_1 = 0$, which is contrary to Case (4b).

(4f) $d_{n-6} \neq 0$. Otherwise, $f_{n-4} = -d_1 d_{n-4} = 0$. From $d_1 \neq 0$ in Case (4b), we have $d_{n-4} = 0$. But the resultant sign pattern cannot be spectrally arbitrary.

(4g) $d_{n-4} \neq 0$. Otherwise, $f_{n-4} = d_{n-6} = 0$, which is contrary to Case (4f).

Thus, the result is right. \square

3. Main results

Let $A_1, A_2, A_3, A_4, A_5, A_6$ be sign patterns of form (2.1) as follows.

(1) $\alpha = +, \beta_1 = +, \beta_i = -, \text{ for } i = 2, 3, \dots, n-8, \beta_{n-7} = \beta_{n-5} = +, \beta_{n-6} = \beta_{n-4} = -, \gamma_1 = \gamma_3 = -, \gamma_2 = \eta = +$, denoted by A_1 .

(2) $\alpha = +, \beta_1 = +, \beta_i = -, \text{ for } i = 2, 3, \dots, n-7, \beta_{n-6} = \beta_{n-4} = +, \beta_{n-5} = -, \gamma_2 = \eta = -, \gamma_1 = \gamma_3 = +$, denoted by A_2 .

(3) $\alpha = +, \beta_1 = +, \beta_i = -, \text{ for } i = 2, 3, \dots, n-4, \gamma_2 = \eta = -, \gamma_1 = \gamma_3 = +$, denoted by A_3 .

(4) $\alpha = +, \beta_i = -, \text{ for } i = 1, 2, \dots, n-7, \beta_{n-6} = +, \beta_{n-5} = \beta_{n-4} = -, \gamma_1 = \gamma_3 = -, \gamma_2 = \eta = +$, denoted by A_4 .

(5) $\alpha = +, \beta_i = -, \text{ for } i = 1, 2, \dots, n-5, \beta_{n-4} = +, \gamma_1 = \gamma_3 = -, \gamma_2 = \eta = +$, denoted by A_5 .

(6) $\alpha = +, \beta_i = -, \text{ for } i = 1, 2, \dots, n-6, \beta_{n-5} = \beta_{n-4} = +, \gamma_1 = \gamma_2 = \gamma_3 = \eta = -$, denoted by A_6 .

We shall prove that sign patterns A_1, A_2, \dots, A_6 are MSAPs, and the other sign patterns of form (2.1) are not SAPs.

Theorem 3.1 *Let A have form (2.1). Then A is a SAP if and only if A is one of the sign patterns A_1, A_2, \dots, A_6 .*

Proof Sufficiency. Let B be a matrix of form (2.2) and denote $J = b^2 c_3^3 (a + bc_3 + 1)$. If

$$(a, b, c_1, c_2, c_3, d_1, d_2, d_3, \dots, d_{n-4}) = (1, \frac{1}{3}, -2, 3, -\frac{9}{2}, \frac{1}{2}, d_2, \dots, d_{n-8}, \frac{1}{9}, -\frac{5}{9}, \frac{2}{3}, -\frac{10}{9})$$

with $d_i = -1$, for $i = 2, \dots, n-8$, then $B \in Q(A_1)$ is nilpotent, and $J = -\frac{81}{16} \neq 0$. If

$$(a, b, c_1, c_2, c_3, d_1, d_2, d_3, \dots, d_{n-4}) = (1, -\frac{1}{5}, 2, -5, \frac{25}{2}, \frac{3}{2}, d_2, \dots, d_{n-8}, -\frac{27}{25}, \frac{3}{25}, -\frac{6}{5}, \frac{2}{25})$$

with $d_i = -1$, for $i = 2, \dots, n-8$, then $B \in Q(A_2)$ is nilpotent, and $J = -(\frac{25}{4})^2 \neq 0$. If

$$(a, b, c_1, c_2, c_3, d_1, d_2, d_3, \dots, d_{n-4}) = (1, -\frac{1}{3}, 1, -3, 9, 2, d_2, \dots, d_{n-8}, -\frac{8}{9}, -\frac{2}{9}, -\frac{2}{3}, -\frac{1}{9})$$

with $d_i = -1$, for $i = 2, \dots, n-8$, then $B \in Q(A_3)$ is nilpotent, and $J = -81 \neq 0$. If

$$(a, b, c_1, c_2, c_3, d_1, d_2, d_3, \dots, d_{n-4}) = (1, 3, -\frac{2}{3}, \frac{1}{3}, -\frac{1}{6}, -\frac{1}{2}, d_2, \dots, d_{n-8}, -\frac{1}{3}, \frac{1}{3}, -\frac{2}{3}, -\frac{2}{3})$$

with $d_i = -1$, for $i = 2, \dots, n-8$, then $B \in Q(A_4)$ is nilpotent, and $J = -\frac{1}{16} \neq 0$. If

$$(a, b, c_1, c_2, c_3, d_1, d_2, d_3, \dots, d_{n-4}) = (1, 7, -\frac{4}{7}, \frac{1}{7}, -\frac{1}{28}, -\frac{3}{4}, d_2, \dots, d_{n-8}, -\frac{27}{7}, -\frac{15}{7}, -\frac{12}{7}, \frac{20}{7})$$

with $d_i = -1$, for $i = 2, \dots, n-8$, then $B \in Q(A_5)$ is nilpotent, and $J = -\frac{1}{16^2} \neq 0$. If

$$(a, b, c_1, c_2, c_3, d_1, d_2, d_3, \dots, d_{n-4}) = (1, -3, -\frac{1}{3}, -\frac{1}{3}, -\frac{1}{3}, -2, d_2, \dots, d_{n-8}, -\frac{8}{3}, -\frac{10}{3}, \frac{2}{3}, \frac{5}{3})$$

with $d_i = -1$, for $i = 2, \dots, n-8$, then $B \in Q(A_6)$ is nilpotent, and $J = -1 \neq 0$. By Lemma 2.1, we know that A_1, A_2, \dots, A_6 are SAPs.

Necessity. Suppose sign pattern A of form (2.1) is spectrally arbitrary. Then there is a real matrix $B \in Q(A)$ which is nilpotent. Without loss of generality, suppose that B has the form (2.2). From $f_1 = f_2 = \dots = f_n = 0$ as in Lemma 2.2, and by the fact that there are n equations and $n+1$ unknowns, we can express the other n unknowns by d_1 . So we can conclude that $a = 1$, $d_i = -1$, for $i = 2, 3, \dots, n-8$, $d_{n-4} = \frac{d_1^2 - d_1 - 1}{(d_1 + 1)^2(1 - d_1)}$, $c_2 = \frac{d_1 + 1}{1 - d_1}$, $c_1 = \frac{1}{d_1 - 1}$, $d_{n-5} = \frac{d_1}{(d_1 + 1)(1 - d_1)}$, $d_{n-6} = \frac{d_1(d_1^2 - d_1 - 1)}{(d_1 + 1)^2(1 - d_1)}$, $d_{n-7} = \frac{d_1^3}{(d_1 + 1)^2(1 - d_1)}$, $c_3 = \frac{(d_1 + 1)^2}{d_1 - 1}$, and $b = \frac{1 - d_1}{d_1 + 1}$. From the value of d_1 , we can conclude the signs of the other n unknowns. Thus A must be one of the sign patterns A_i ($i = 1, 2, \dots, 6$).

Theorem 3.2 A_i ($1 \leq i \leq 6$) are MSAPs, and every superpattern of them is a SAP.

Proof By Theorem 3.1, Lemmas 2.1 and 2.4, the result is clear. \square

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