THE ALLOWANCE OF IDEMPOTENT OF SIGN PATTERN MATRICES

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ABSTRACT. A matrix whose entries consist of the symbols +, - and 0 is called a sign pattern matrix. In [1], a graph theoretic characterization of sign idempotent pattern matrices was given. A question was given for the sign patterns which allow idempotence. We characterized the sign patterns which allow idempotence in the sign idempotent pattern matrices.

0. Introduction

A matrix whose entries consist of the symbols +, -, and 0 is called a sign pattern matrix. For a real matrix B, by $sgn\ B$ we mean the sign pattern matrix in which each positive (respectively, negative, zero) entry is replaced by + (respectively, -, 0). For each n-by-n sign pattern matrix A, there is a natural class of real matrices whose entries have the signs indicated by A. If $A = (a_{ij})$ is an n-by-n sign pattern matrix, then the sign pattern class of A is defined by

$$Q(\mathbf{A}) = \{B \in M_n(R) | sqnB = \mathbf{A}. \}$$

Recall that a real n-by-n matrix B is said to be idempotent if $B = B^2$. Analogously, a squre sign pattern matrix A is said to be sign idempotent if $B^2 \in Q(A)$ whenever $B \in Q(A)$; henceforth we write $A = A^2$.

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If \boldsymbol{A} and \boldsymbol{C} are n-by-n sign pattern matrices, then $\boldsymbol{A} + \boldsymbol{C}$ exists, that is, A+C is qualitatively defined if $a_{ij}c_{ij} \neq -$ for all i and j in $\{1, 2, \dots, n\}$. The product AC exists if no two terms in the sum

$$\sum_{k=1}^{n} a_{ik} c_{kj}$$

are oppositely signed for all i and j in $\{1, 2, \dots, n\}$.

Suppose \mathcal{P} is a property a real matrix may or may not have. A sign pattern matrix A is said to require P if every real matrix in Q(A) has the property \mathcal{P} . Also, a sign pattern matrix \boldsymbol{A} is said to allow \mathcal{P} if some real matrix in $Q(\mathbf{A})$ has property \mathcal{P} . These definitions raise the following questions (See.[1]):

- (a) Identifying the sign idempotent sign patterns.
- (b) Identifying the arbitrary sign patterns that allow idempotence.

First we will introduce some examples, the following sign pattern matrix

(1)
$$A = \begin{pmatrix} + & - \\ 0 & + \end{pmatrix}$$
 is sign idempotent,

but, no real matrix in the sign pattern class of A is idempotent. This implies that A does not allow idempotent.

The other matrix

The other matrix
$$(2) \quad B = \begin{pmatrix} \frac{1}{2} & -\frac{1}{2} & \frac{1}{2} & \frac{1}{2} \\ -\frac{1}{2} & \frac{1}{2} & \frac{1}{2} & \frac{1}{2} \\ 0 & 0 & \frac{1}{2} & \frac{1}{2} \\ 0 & 0 & \frac{1}{2} & \frac{1}{2} \end{pmatrix} \text{ is also real idempotent,}$$

but sign pattern matrix \boldsymbol{B} is not sign idempotent.

We now characterize the sign patterns that allow idempotence. In order to simplify our notation, in the remainder of this paper, we let the index set $\{1, 2, \dots, n\}$ be represented by I_n , SI be the class of sign idempotent matrices, and $P = (p_{ij})$ be the product matrix A^2 .

LEMMA 1.1. If $\mathbf{A} = [a_{ij}] \in SI$, then $a_{ii} = 0$ or + for all $i \in I_n$.

PROOF. Since $A^2 = A$, let $[p_{ij}] = A^2$ then $p_{ij} = \sum_{k=1}^n a_{ik} a_{kj}$. Therefore

$$p_{ii} = a_{i1}a_{1i} + a_{i2}a_{2i} + \dots + a_{ii}a_{ii} + \dots + a_{in}a_{ni} = a_{ii}.$$

Since $\sum_{k=1}^{n} a_{ik} a_{kj}$ contains $a_{ii} a_{ii}$, from the definition of product, all term must have the same sign or have some zeros in it. Thus, without loss of generality, $a_{ii}^2 = a_{ii}$. So, $a_{ii} = +$ or 0 for all $i \in I_n$.

A sign pattern matrix A is called partly decomposable if there are n-by-n permutation matrices Q_1 and Q_2 such that

$$Q_1 \mathbf{A} Q_2^T = \begin{pmatrix} A_{11} & 0 \ A_{21} & A_{22} \end{pmatrix} ,$$

where A_{11} and A_{22} are square matrices, In the special case, when $Q_2 = Q_1^T$, then A is said to be *reducible*. If no such permutation matrices exist, then A is said to be *(fully) indecomposable*.

Here we consider the two cases, the one is an *irreducible* sign idempotent case and the other is a reducible case.

1. Irreducible sign pattern matrices

First, we consider the case that A is an irreducible sign idempotent matrix. We may note that if $a_{ij} = 0$ for some indices i and j in I_n , then $A = A^2$ only if A is partly decomposable. ([1]). This imply that every irreducible sign idempotent matrix does not have zero entry.

LEMMA 1.2. [1, Lemma 1.3] If \mathbf{A} is an $n \times n$ $(n \ge 2)$ irreducible sign idempotent matrix, then \mathbf{A} is entrywise nonzero.

We note that any sign idempotent matrix with zero entry is reducible.

LEMMA 1.3. If $A \in SI$ has all zero diagonal blocks, then A is a zero pattern matrix.

PROOF. Since A has a zero entry, A is reducible. therefore, A is a zero pattern matrix by the upper diagonal completion process.(In [1]).

THEOREM 1.1. If $\mathbf{A} \in SI$ is an irreducible, then $\mathbf{A} = \mathbf{A}^T$.

PROOF. Suppose $A = [a_{ij}] \in SI$ and irreducible. By Lemma 1.1 and 1.2, $a_{ii} = +$ for all $i \in I_n$. For any $i, j \in I_n$ such that $i \neq j$,

$$a_{ii} = \sum_{k=1}^{n} a_{ik} a_{ki} = a_{i1} a_{1i} + \dots + a_{ij} a_{ji} + \dots + a_{in} a_{ni}.$$

Since $a_{ii} = +$, $a_{ij}a_{ji} = 0$ or +. But $\mathbf{A} = [a_{ij}]$ contains only nonzero entries by Lemma 1.2. Thus $a_{ij}a_{ji} = +$ for any $i, j \in I_n$ whenever $i \neq j$. Therefore, $a_{ij} = a_{ji}$, and $\mathbf{A} = \mathbf{A}^T$.

THEOREM 1.2. If $A \in SI$ is an irredusible, then A allows idempotence.

PROOF. Let A be the support matrix of $\mathbf{A} = [\alpha_{ij}] \in Q(\mathbf{A})$ defined by

$$A = [a_{ij}] \text{ where } a_{ij} = \begin{cases} 1, & \text{if } \alpha_{ij} = +\\ -1, & \text{if } \alpha_{ij} = -\\ 0, & \text{if } \alpha_{ij} = 0. \end{cases}$$

(Note: For an entry a_{ij} , the *support* of a_{ij} is defined similarly)

Suppose $A \in SI$ is irreducible, i.e., $A = A^T$, then $\frac{1}{n}A \in Q(A)$. Let $A^2 = [p_{ij}]$ where A is the support matrix of A. Since $p_{ij} = \sum_{k=1}^n a_{ik}a_{kj}$, $sgn[p_{ij}] = sgn[a_{ij}]$. So $\frac{1}{n}A = [\frac{1}{n}a_{ij}] \in Q(A)$. Let $(\frac{1}{n}A)^2 = [\widetilde{p_{ij}}]$.

$$\widetilde{p_{ij}} = \sum_{k=1}^{n} (\frac{1}{n} a_{ik}) (\frac{1}{n} a_{kj})$$

$$= \frac{1}{n^2} \sum_{k=1}^{n} a_{ij}$$

$$= \frac{1}{n^2} \cdot n \cdot a_{ij}$$

$$= \frac{1}{n^2} a_{ij}, \text{ for all } i \text{ and } j.$$

Thus, we have shown that $(\frac{1}{n}A)^2 = \frac{1}{n}A \in Q(A)$.

EXAMPLE. Let

$$\mathbf{A} = \begin{pmatrix} + & + & - \\ + & + & - \\ - & - & + \end{pmatrix}.$$

Then $A \in SI$ and A is irreducible. Let A be the support matrix of $A \in Q(A)$. That is,

$$A = \begin{pmatrix} 1 & 1 & -1 \\ 1 & 1 & -1 \\ -1 & -1 & 1 \end{pmatrix} \in Q(A),$$

then

$$\frac{1}{3}A = \begin{pmatrix} \frac{1}{3} & \frac{1}{3} & -\frac{1}{3} \\ \frac{1}{3} & \frac{1}{3} & -\frac{1}{3} \\ -\frac{1}{3} & -\frac{1}{3} & \frac{1}{3} \end{pmatrix}.$$

Also,

$$\begin{pmatrix} \frac{1}{3} & \frac{1}{3} & -\frac{1}{3} \\ \frac{1}{3} & \frac{1}{3} & -\frac{1}{3} \\ -\frac{1}{3} & -\frac{1}{3} & \frac{1}{3} \end{pmatrix} \cdot \begin{pmatrix} \frac{1}{3} & \frac{1}{3} & -\frac{1}{3} \\ \frac{1}{3} & \frac{1}{3} & -\frac{1}{3} \\ -\frac{1}{3} & -\frac{1}{3} & \frac{1}{3} \end{pmatrix} = \begin{pmatrix} \frac{1}{3} & \frac{1}{3} & -\frac{1}{3} \\ \frac{1}{3} & \frac{1}{3} & -\frac{1}{3} \\ -\frac{1}{3} & -\frac{1}{3} & \frac{1}{3} \end{pmatrix}.$$

2. Reducible sign idempotent matrices

Now, let $A \in SI$ be reducible. In a modified Frobenius normal form [1], suppose $A = [A_{ij}]$ be a n-by-n reducible, partial block sign pattern matrix. Since A is SI if and only if each off-diagonal block A_{ij} is obtained using the upper diagonal completion process. (See. [1])

LEMMA 2.1. [1, Lemma 2.3] If A is an $n \times n$ reducible sign pattern matrix such that A_{ii} and A_{jj} are entrywise positive blocks. Then A is sign idempotent only if the sign pattern of A_{ij} is obtained as follows:

- (1) A_{ij} contains only +'s or only -'s, or
- (2) $A_{ij} = 0$.

LEMMA 2.2. [1, Lemma 2.3 and 2.4(i)] Suppose \mathbf{A} is an $n \times n$ reducible sign idempotent matrix where \mathbf{A}_{ii} is an $m_i \times m_i$ entrywise positive matrix and \mathbf{A}_{jj} is a 0-block. If \mathbf{A}_{ij} contains a 0-entry or $\mathbf{a} + \mathbf{or} \ \mathbf{a} - \mathbf{,}$ then \mathbf{A}_{ij} is an entrywise 0-column or +-column or --column matrix(respectively).

LEMMA 2.3. [1, Lemma 2.4(ii)] Suppose \mathbf{A} is an $n \times n$ reducible sign idempotent matrix where \mathbf{A}_{ii} is a 0-block and \mathbf{A}_{jj} is an $m_j \times m_j$ entrywise positive matrix. If \mathbf{A}_{ij} contains a 0-entry or \mathbf{a} + or \mathbf{a} -, then \mathbf{A}_{ij} is an entrywise 0-row or +-row or --row matrix(respectively).

THEOREM 2.1. Let A_{ii} and A_{jj} are entrywise positive block submatrix of $A \in SI$ for some i and j in I_n . If A allows idempotence, then A_{ij} is a 0-block.

PROOF. Let A_{ii} and A_{jj} are +-blocks(entrywise positive block matrix) in a modified Frobenius normal form and let $A^2 = [P_{ij}]$ where P_{ij} is a block matrix, such that

$$P_{ij} = A_{ii}A_{ij} + A_{ii+1}A_{i+1j} + \cdots + A_{ij}A_{jj} = A_{ij}.$$

By Lemma 2.1, each signs of entries in A_{ij} are same because A_{ii} and A_{jj} are +-blocks. Therefore the sign is determind by these two terms. Thus we only need to consider such $A_{ii}A_{ij}$ and $A_{ij}A_{jj}$. Therefore, we also know that

$$(\alpha) A_{ii}A_{ij} + A_{ij}A_{ij} = A_{ij}$$

Now, we multiply each side of (α) by A_{ii} , then

$$A_{ii}A_{ij}A_{ij} + A_{ii}A_{ij}A_{jj} = A_{ii}A_{ij}.$$

Thus,

$$(\beta) \qquad \underline{A_{ii}A_{ij} + A_{ii}A_{ij}A_{jj}} = \underline{A_{ii}A_{ij}}$$

$$(1) \qquad (2) \qquad (3)$$

In the sign pattern matrix, since A_{ii} and A_{jj} are +-blocks, though (1),(2) and (3)terms are not 0, i.e., though A_{ij} is not 0-block, (β) is true.

this is the result of Lemma 2.1. So, Q(A) must contains real matrix that satisfy (α) in order to allow idempotence. But, in fact, for any

$$\mathbf{A}_{ii}\mathbf{A}_{ij}\mathbf{A}_{jj} = \mathbf{A}_{ii}\mathbf{A}_{ij} - \mathbf{A}_{ii}\mathbf{A}_{ij} = 0$$

Since A_{ii} and A_{jj} are entrywise positive, $A_{ij} = 0$. Therefore for the case that A_{ii} and A_{jj} are +-block, A_{ij} must be 0-block in order to allow idempotent.

From the above Theorem, we know that if $A \in SI$ allows idempotence, then A_{ij} is a 0-block whenever A_{ii} and A_{jj} are +-block. In order to simplify our argument, we only need to consider the cases that satisfies the above fact. Let the set, $\{A \in SI \mid A_{ij} \text{ is a 0-block whenever } A_{ii} \text{ and } A_{jj} \text{ are +-block } \}$, to be SIO.

THEOREM 2.2. If a reducible $A \in SIO$ has no 0-block in the main diagonal, then it allows idempotence.

PROOF. It comes directly from the hypothesis that A is a direct sum of irreducible sign idempotent matrix.

THEOREM 2.3. If a reducible $A \in SIO$ have a 0-block at the top or bottom, then it allows idempotence.

PROOF. Let $\mathbf{A} \in SIO$ is reducible. If \mathbf{A} has a 0-block at the top, without loss of generality (See Lemma 2.1), suppose \mathbf{A}_{11} is a (1×1) -zero block. Let \mathbf{A} be a sign pattern matrix as following:

$$\mathbf{A} = \begin{pmatrix} 0 & \vdots & & \mathbf{\delta} \\ \dots & \dots & \dots & \dots \\ 0 & \vdots & & & \\ \vdots & \vdots & & \widehat{\mathbf{A}} \\ 0 & \vdots & & & \end{pmatrix}.$$

Now, we consider the following cases in order to show that a real idempotent matrix exists in Q(A);

(i) $\widehat{A} \in SI$ is irreducible.

(ii) \hat{A} is a direct sum of irreducible sign idempotent matrices.

For the case of (i), suppose $\widehat{\mathbf{A}} \in SI$ is irreducible. We may note that $\widehat{\mathbf{A}}$ is a positive $(n-1) \times (n-1)$ block sign pattern matrix because of Lemma 1.1 and 1.2. Let $A \in Q(\mathbf{A})$ be the support matrix of \mathbf{A} . We define a $1 \times (n-1)$ matrix $\mathbf{\delta} = [a_{12}, a_{13}, \dots, a_{1n}]$ and

$$\tilde{\boldsymbol{\delta}} = r \cdot [a_{12}, a_{13}, \cdots, a_{1n}] = [\widetilde{a_{12}}, \widetilde{a_{13}}, \cdots, \widetilde{a_{1n}}] \text{ for some } r \in \mathbb{R}^+.$$

Therefore, $|\widetilde{a_{1i}}| = r$ for all $i, 2 \le i \le n$.

Since $\widehat{A} = [+1]_{(n-1)\times(n-1)}$, we now define an $(n-1)\times(n-1)$ matrix \widehat{A} by

$$\widetilde{A} = \frac{1}{n-1} \cdot \widehat{A}$$
 where \widehat{A} is a support matrix of $\widehat{A} \in Q(\widehat{A})$.

Then

$$\widetilde{A} = [\widetilde{a}_{ij}] = \begin{pmatrix} 0 & \vdots & r \cdot a_{12} & \dots & r \cdot a_{in} \\ \vdots & & & & \\ 0 & \vdots & & J_{n-1} \end{pmatrix} \in Q(A)$$

where $J_k = [\frac{1}{k}]_{k \times k}$. Since $\widetilde{A} \in M_{n-1}(R)$ is in the case of irreducible, so we only need to check on p_{1i} for all $i, i \in \{2, \dots, n\}$. Since $a_{1k}a_{ki}$ has all nonzero signs for each k, it has the same sign as a_{1i} , for each $i, i \in \{2, \dots, n\}$.

$$p_{1i} = \sum_{k=2}^{n} r \cdot \frac{1}{n-1} \cdot \text{support}(\text{sign } a_{1k} a_{ki})$$

$$= r \cdot \frac{1}{n-1} \sum_{k=2}^{n} \text{support}(\text{sign } a_{1k} a_{ki})$$

$$= r \cdot \frac{1}{n-1} \cdot \text{support}(\text{sign } a_{1i})$$

$$= r \cdot \text{support}(\text{sign } a_{1i})$$

$$= \widetilde{a_{1i}}.$$

Therefore, $\widetilde{A}^2 = \widetilde{A} \in Q(A)$.

If A has a 0-block at the bottom, without loss of generality, suppose $A_{nn} = 0$. By using column instead of row, similarly we can show the allowance of idempotent.

EXAMPLE. Let

$$\mathbf{A} = \begin{pmatrix} 0 & \vdots & - & - & - \\ 0 & \vdots & + & + & + \\ 0 & \vdots & + & + & + \\ 0 & \vdots & + & + & + \end{pmatrix} \in SIO.$$

From the above algorithm, we can easily find $\widetilde{A} \in Q(A)$ that shows it allows idempotence. We may note that $\widetilde{A}^2 = \widetilde{A}$ and

$$\widetilde{A} = \begin{pmatrix} 0 & -7 & -7 & -7 \\ 0 & \frac{1}{3} & \frac{1}{3} & \frac{1}{3} \\ 0 & \frac{1}{3} & \frac{1}{3} & \frac{1}{3} \\ 0 & \frac{1}{3} & \frac{1}{3} & \frac{1}{3} \end{pmatrix}.$$

NOTE: For the case that $A_{11} \in M_k$ where k > 1, we now use Lemma 2.1. If A_{11} is a 2×2 0-block and

$$\mathbf{A} = \begin{pmatrix} 0 & 0 & \vdots & + & + & + \\ 0 & 0 & \vdots & - & - & - \\ 0 & 0 & \vdots & + & + & + \\ 0 & 0 & \vdots & + & + & + \\ 0 & 0 & \vdots & + & + & + \end{pmatrix},$$

similarly we can easily find an idempotent matrix

$$\widetilde{A} = \begin{pmatrix} 0 & 0 & 5 & 5 & 5 \\ 0 & 0 & -2 & -2 & -2 \\ 0 & 0 & \frac{1}{3} & \frac{1}{3} & \frac{1}{3} \\ 0 & 0 & \frac{1}{3} & \frac{1}{3} & \frac{1}{3} \\ 0 & 0 & \frac{1}{3} & \frac{1}{3} & \frac{1}{3} \end{pmatrix} \in Q(\boldsymbol{A}).$$

Since the signature similarity preserves allowance of idempotent, the cases that signs are changed has been taken care.

For the case of (ii), suppose \widehat{A} is a direct sum of irreducible block. Let $A = [a_{ij}]_{n \times n} \in Q(A)$ be the support matrix of A. Then we define a $1 \times (n-1)$ matrix $\delta = [a_{12}, a_{13}, \dots, a_{1n}]$ and an $n \times n$ block matrix

where $\bar{r}_i = r_i$ -support(sign a_i), for some $r_i \in \mathbb{R}^+$. Also, we only need to check $[p_{1i}], 2 \leq i \leq n$,

$$p_{1i} = \sum_{j=1}^{k_i} r_i \cdot \frac{1}{k_i} \cdot \text{support}(\text{sign} a_{1j} a_{ji})$$

$$= r_i \cdot \frac{1}{k_i} \cdot \text{support}(\text{sign} a_{1i})$$

$$= r_i \cdot \text{support}(\text{sign} a_{1i})$$

$$= \widetilde{a_{1i}}.$$

Therefore, $\widetilde{A}^2 = \widetilde{A} \in Q(A)$

We may note the following, let

$$\mathbf{A} = \begin{pmatrix} 0 & 0 & + & + & - & - \\ 0 & 0 & - & - & + & + \\ 0 & 0 & + & + & 0 & 0 \\ 0 & 0 & + & + & 0 & 0 \\ 0 & 0 & 0 & 0 & + & + \\ 0 & 0 & 0 & 0 & + & + \end{pmatrix} \in \text{SIO},$$

then, there exists an idempotent matrix \widetilde{A} ,

$$\widetilde{A} = \begin{pmatrix} 0 & 0 & 5 & 5 & -7 & -7 \\ 0 & 0 & -3 & -3 & 9 & 9 \\ 0 & 0 & \frac{1}{2} & \frac{1}{2} & 0 & 0 \\ 0 & 0 & \frac{1}{2} & \frac{1}{2} & 0 & 0 \\ 0 & 0 & 0 & 0 & \frac{1}{2} & \frac{1}{2} \\ 0 & 0 & 0 & 0 & \frac{1}{2} & \frac{1}{2} \end{pmatrix}.$$

THEOREM 2.4. If a reducible SIO has some 0-block in the main diagonal, then it allows idempotence.

PROOF. Let $A \in SIO$ is reducible and A_{ii} is a 0-block for some i, where $A = \sum_{i=1}^{m} A_{kk}$. For the case i = 1 and m, it was shown that it allows idempotence in Theorem 2.3. By Theorem 2.1,

 A_{hj} must be a 0-block, for any $h,j \in I_n$ such that $h,j \neq i$,

in order to allow idempotent. Therefore, by Lemma 2.1 and 2.2, since each column(resp.,row) entry of $A_{ik}(resp., A_{ki})$ has same signs, the real matrix exists in Q(A),that each column(resp.,row) of $\widehat{A}_{ik}(resp., \widehat{A}_{ki})$ have same absolute value. And $[p_{ik}]$ is determined by the case of (i) and (ii) in Theorem 2.3. So, the proof is completed.

EXAMPLE. Let

then there exists an idempotent matrix $\widetilde{A} \in Q(\mathbf{A})$,

We note that if A_{ii} and A_{jj} are 0-blocks, since the sign of A_{ij} is determined by $A_{i,j-1}$ and $A_{i+1,j}$ in the upper diagonal completion process, real entries are determined by $\widetilde{A}_{i,j-1}$ and $\widetilde{A}_{i+1,j}$ of \widetilde{A} . As a conclusion, for any reducible matrix in SIO(i.e., a subset of SI), we have shown that there exist a real idempotent matrix using procedure from proofs in Theorem 2.1 to 2.4 in reverse order. This leads the following Theorem;

THEOREM 2.5. If A is a reducible SI, then A allow idempotence except the case that there is a pair (i,j) such that A_{ij} is a + or - block even though A_{ii} and A_{jj} are + blocks.

EXAMPLE. Let

then, there exists an idempotent matrix $\widetilde{A} \in \mathrm{Q}(A)$

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