

BOUND FOR 2-EXPONENTS OF PRIMITIVE EXTREMAL MINISTRONG DIGRAPHS

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ABSTRACT. We consider 2-colored digraphs of the primitive ministrong digraphs having given exponents. In this paper we give bounds for 2-exponents of primitive extremal ministrong digraphs.

1. Introduction

We use the notation and terminology for digraphs as are in [4]. In this paper we let $D = (V, E)$ be a digraph and \mathcal{D} be a 2-colored digraph of $D = (V, E)$. A nonnegative square matrix A is *primitive* provided there is a nonnegative integer k such that A^k is entrywise positive (some authors say *strictly positive*), denoted by $A^k \gg 0$. If A is primitive, the smallest integer k such that A^k has only positive entries is called the *exponent* of A , denoted by $\exp(A)$.

As defined in [6], a positive discrete homogeneous 2D-system is described by the equation.

$$(1.1) \quad x(h+1, k+1) = Ax(h, k+1) + Bx(h+1, k), \quad h, k \in \mathbb{Z}, h+k \geq 0,$$

where A and B are n by n nonnegative matrices and the initial conditions $x(h, -h)$ ($h \in \mathbb{Z}$) are nonnegative n by 1 vectors. System (1.1) is called the 2D-system associated with the nonnegative matrix pair (A, B) . Positive discrete homogeneous 2D-dynamical systems are used in [5] to discretely model diffusion processes. A component of the vector $x(h, k)$ typically represents a quantity such as pressure, concentration or density at a particular site along a stream. We can view this stream as flowing left-to-right along the line $y = -x$. The points $(h, -h)$ ($h \in \mathbb{Z}$) correspond to the discrete sites h ($h \in \mathbb{Z}$) along the stream. The vector

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$x(h, k)$ represents the conditions at site h after $h + k$ time-steps. Thus, $x(h, -h)$ describes the initial conditions at site h , the vector $x(h, -h + 1)$ describes the conditions at site h after 1 time-step, etc. Note that by setting $t = h + k + 1$, the equation (1.1) indicates that conditions at site $h + 1$ after $t + 1$ time-steps are determined in a linear, time and location autonomous fashion from the conditions at site $h + 1$ after t time-steps and the conditions at site h after t time-steps. Thus, at each time-step the conditions of a site are determined by its previous conditions and the conditions of the site directly upstream from it [8].

DEFINITION 1.1. [8] For nonnegative integers h and k , the (h, k) -Hurwitz product, $(A, B)^{(h, k)}$, of A and B is the sum of all matrices that are a product of h A 's and k B 's.

For example, $(A, B)^{(1, 0)} = A$ and

$$(A, B)^{(2, 2)} = A^2 B^2 + ABAB + AB^2 A + BA^2 B + BABA + B^2 A^2.$$

Define the pair (A, B) of nonnegative matrices to be *2-primitive* provided there exist nonnegative integers h and k such that $h + k > 0$ and $(A, B)^{(h, k)} \gg 0$. The *2-exponent* of the primitive pair (A, B) of matrices is defined to be the minimum value of $h + k$ taken over all pairs (h, k) such that $(A, B)^{(h, k)} \gg 0$. We write $\exp(A, B)$ for the 2-exponent of the pair (A, B) .

In [6], it is shown that the nonnegative matrix pair (A, B) has both A and B nonzero and is primitive if and only if the solutions to (1.1) are eventually strictly positive. This shows that the definition of 2-primitivity of matrix pairs truly generalizes the primitivity for a single nonnegative matrices.

A *two-colored digraph* is a digraph whose arcs are colored red or blue. We allow loops and multiple colored arcs from i to j . There is a natural correspondence between two-colored digraphs and nonnegative matrix pairs. With each two-colored digraph \mathcal{D} we associate a pair (A, B) of $(0, 1)$ -matrices where the (i, j) -entry of A is 1 if and only if there is a red arc from i to j , and the (i, j) -entry of B is 1 if and only if there is a blue arc from i to j . For each pair (A, B) of nonnegative n by n matrices, we associate the 2-colored digraph, $\mathcal{D}(A, B)$, with vertices $1, 2, \dots, n$, a red arc from i to j if $a_{ij} > 0$ and a blue arc from i to j if $b_{ij} > 0$. An (h, k) -walk from i to j in \mathcal{D} is a walk from i to j consisting of h red arcs, and k blue arcs. One can easily show that the (i, j) -entry of $(A, B)^{(h, k)}$ is strictly positive if and only if there is an (h, k) -walk in $\mathcal{D}(A, B)$ from i to j . Given a walk w in \mathcal{D} , we write $r(w)$ and $b(w)$ for the numbers of

red and blue arcs that w has in it, and we call the column vector

$$(1.2) \quad \begin{bmatrix} r(w) \\ b(w) \end{bmatrix} = (r(w), b(w))$$

the *composition* of w . The two-colored digraph \mathcal{D} is *strongly connected* provided for each pair (i, j) of vertices there is a walk in \mathcal{D} from i to j . The matrix pair (A, B) is 2-primitive if and only if there exist nonnegative integers h and k with $h + k > 0$ such that for each pair (i, j) of vertices there exists an (h, k) -walk in \mathcal{D} from i to j . We say the 2-colored digraph \mathcal{D} is *2-primitive* provided the associated matrix pair (A, B) is 2-primitive and the *2-exponent* of \mathcal{D} is defined to be the 2-exponent of (A, B) . The definition for cycle matrix of \mathcal{D} is given as following.

DEFINITION 1.2. [8] Let \mathcal{D} be a 2-colored digraph and let $C = \{\gamma_1, \gamma_2, \dots, \gamma_c\}$ be the set of all cycles of \mathcal{D} . Set M to be the 2 by c matrix whose i th column is the composition of γ_i , and $\langle M \rangle$ to be the additive subgroup of \mathbb{Z}^2 generated by the columns of M . We call M the *cycle matrix* of \mathcal{D} .

In Definition 1.2, $\langle M \rangle = \mathbb{Z}^2$ implies that M has at least two linearly independent columns. Moreover, since each closed walk of \mathcal{D} can be decomposed into cycles of \mathcal{D} , the composition of each closed walk of \mathcal{D} belongs to $\langle M \rangle$.

Let $n \leq c$. The *content* of the n by c matrix M , denoted by $\text{content}(M)$, is defined to be 0 if the rank of M is less than n and to be the greatest common divisor of the determinants of the n by n submatrices of M , otherwise.

DEFINITION 1.3. [4] A strongly connected digraph D is called *ministrong* (or *minimally strongly connected*) if each digraph obtained from D by the removal of an arcs is not strongly connected.

By definition, a ministrong digraph has no loops. Each arc of a digraph D corresponds to 1 in its adjacency matrix A . Thus the removal of an arc in D means the replacement of a 1 with a 0 in A . An irreducible matrix A is called *nearly reducible* provided each matrix obtained from A by replacing of a 1 with a 0 is a reducible matrix. Thus the digraph D is ministrong if and only if its adjacency matrix A is nearly reducible. More generally we say that an arbitrary matrix A of order n is *nearly reducible* if its digraph D is ministrong [4].

In section 2, we introduce some known results on ministrong digraphs and the 2-primitivity of 2-colored digraphs.

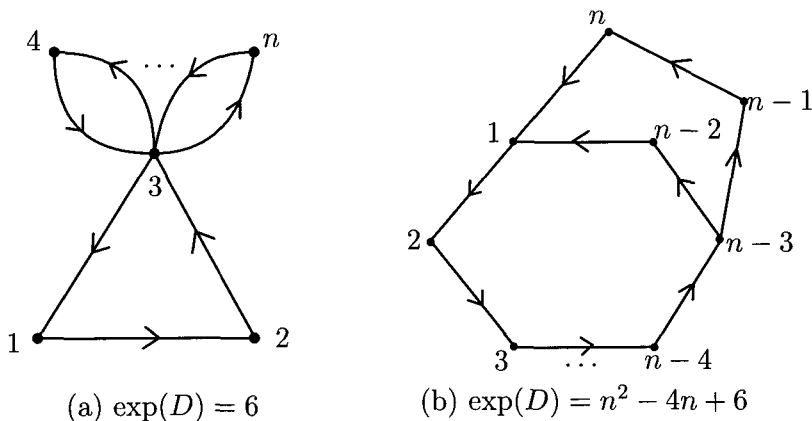


FIGURE 1. Primitive ministrong digraphs with $6 \leq \exp(D) \leq n^2 - 4n + 6$

In section 3, we consider a primitive ministrong digraph D with the largest exponent $n^2 - 4n + 6$ and find bounds for 2-exponent of \mathcal{D} and (h, k) -walks from i to j for all $i, j \in V(\mathcal{D})$ satisfying our bounds for 2-exponent. Also, we find the 2-exponent of 2-primitive ministrong digraph on the primitive ministrong digraph with the least exponent 6.

Many applications of the 2-primitivity can be found in [2, 5, 8].

2. Preliminaries

Let $D = (V, E)$ be a primitive ministrong digraph of order n . In [3], Brualdi and Ross showed the following lemma.

LEMMA 2.1. [3] *Let D be a primitive ministrong digraph with vertices. Then*

$$6 \leq \exp(D) \leq n^2 - 4n + 6$$

with equality if and only if D is isomorphic to the digraph in Figure 1.

In [7], Ross showed that $\exp(D) \leq n + s(n - 3)$ for any ministrong digraph D with girth s and gave a digraph with equality.

The following Propositions 2.2 and Remark 1 are important for testing whether the nonnegative matrix pair (A, B) is primitive or not.

PROPOSITION 2.2. [8] *Let (A, B) be a pair of n by n nonnegative matrices with both A and B nonzero and let M be the cycle matrix of $\mathcal{D}(A, B)$. Then the following are equivalent:*

- (a) (A, B) is primitive,
- (b) $\mathcal{D}(A, B)$ is strongly connected and $\langle M \rangle = \mathbb{Z}^2$,
- (c) $\mathcal{D}(A, B)$ is strongly connected and $\text{content}(M) = 1$.

One may rephrase this proposition as follows:

REMARK 1. A matrix pair (A, B) is primitive if and only if the greatest common divisor of 2 by 2 minors of the cycle matrix M of $\mathcal{D}(A, B)$ is 1.

Recently, Beasley and Kirkland showed the following proposition.

PROPOSITION 2.3. [1] *If D is a primitive directed graph, then there is a 2-coloring of D with which the corresponding 2-colored digraph \mathcal{D} is 2-primitive.*

Shader and Suwilo gave the bounds on the 2-exponent of each 2-primitive Wielandt digraphs \mathcal{D} as $2n^2 - 4n + 1 \leq \exp(\mathcal{D}) \leq 2n^2 - 3n + 1$ and then gave examples of 2-primitive digraphs with 2-exponent $(n^3 - 2n^2 + 1)/2$ for each odd integer $n \geq 5$ and $(n^3 - 5n^2 + 7n - 2)/2$ for each even integer $n \geq 6$ in [8].

3. Exponents of primitive extremal ministrong digraphs

In this section we consider a primitive ministrong digraph D with the largest exponent on n vertices as one can see (b) of Figure 1. After we consider a 2-coloring of arcs on D , we show that the 2-colored \mathcal{D} is 2-primitive and that $2n^2 - 8n + 7 \leq \exp(\mathcal{D}) \leq 2n^2 - 5n + 3$. Also, we give a 2-coloring to arcs on a primitive ministrong digraph with the smallest exponent 6 on n vertices as one can see (a) of Figure 1. Then it has 2-exponent 12.

We can find an upper bound for a 2-exponent of 2-primitive digraphs from Lemma 3.1.

LEMMA 3.1. [8, Lemma 1] *Let \mathcal{D} be a strongly connected, 2-colored digraph with cycle matrix M . For each pair (i, j) of vertices let p_{ij} be a path from i to j and let w be a closed walk that goes through each vertex of \mathcal{D} . Suppose that $\mathbf{z} = (z_1, z_2, \dots, z_c)^T$ is a nonnegative, integer vector such that each system*

$$M\mathbf{x}_{ij} = \begin{bmatrix} r(p_{ij}) \\ b(p_{ij}) \end{bmatrix}$$

has an integer solution \mathbf{x}_{ij} with $\mathbf{z} \geq \mathbf{x}_{ij}$. Then \mathcal{D} is 2-primitive and $\exp(\mathcal{D}) \leq h + k$, where h and k are defined by

$$\begin{bmatrix} h \\ k \end{bmatrix} = \begin{bmatrix} r(w) \\ b(w) \end{bmatrix} + M\mathbf{z}.$$

We start with two-colored digraphs obtained by coloring arcs of the primitive ministrong digraph D which has the largest exponent $n^2 - 4n + 6$ in Lemma 2.1. We give a bound for 2-exponents of the two-colored digraphs of D .

THEOREM 3.2. *Let D be a primitive ministrong digraph on n vertices with the largest exponent $n^2 - 4n + 6$. Let \mathcal{D} be a 2-primitive ministrong digraph on n vertices with at least one red and one blue arc. Then*

$$2n^2 - 8n + 7 \leq \exp(\mathcal{D}) \leq 2n^2 - 5n + 3$$

First equality is obtained by the coloring D like the Figure 2-(b) (blue arc is only in $(n - 2)$ -cycle). The second equality is obtained by the coloring D like the Figure 2-(a) (one blue arc is in $(n - 1)$ -cycle and the other is in $(n - 2)$ -cycle).

PROOF. We give red and blue colors to the arcs of D . Let \mathcal{D} be the two-colored ministrong digraph of D and assume that \mathcal{D} has at least one red and one blue arc.

Let $M = \begin{bmatrix} n-1-a & n-2-b \\ a & b \end{bmatrix}$ be a cycle matrix of \mathcal{D} . Since $\det M \equiv 2a - b \equiv 1 \pmod{n}$ for \mathcal{D} to be 2-primitive, we have $a = b = 1$. One can take $a = n - 2$ and $b = n - 3$, but this is just changing color between red and blue. So this argument has no loss of generality because even though we choose any other $a \neq 1, b \neq 1$ which satisfy $2a - b \equiv 1 \pmod{n}$, it is easy to check that there is no difference in getting the upper bound for 2-exponent. So one can take the cycle matrix M of \mathcal{D}

$$M = \begin{bmatrix} n-2 & n-3 \\ 1 & 1 \end{bmatrix}$$

and \mathcal{D} is 2-primitive by Proposition 2.2.

This cycle matrix M implies that $(n - 1)$ -cycle of \mathcal{D} contains exactly one blue arc. There are two possibilities. We say \mathcal{D} is of type I (Figure 2-(a)), if the blue arc is one of $(n - 3) \rightarrow (n - 1)$ and $(n - 1) \rightarrow n$ and $n \rightarrow 1$, and \mathcal{D} is type II (Figure 2-(b)), otherwise. If \mathcal{D} is type I, one of $(n - 3) \rightarrow (n - 2)$ and $(n - 2) \rightarrow 1$ is blue. If \mathcal{D} is type II, the arcs $(n - 3) \rightarrow (n - 2)$ and $(n - 2) \rightarrow 1$ are both red.

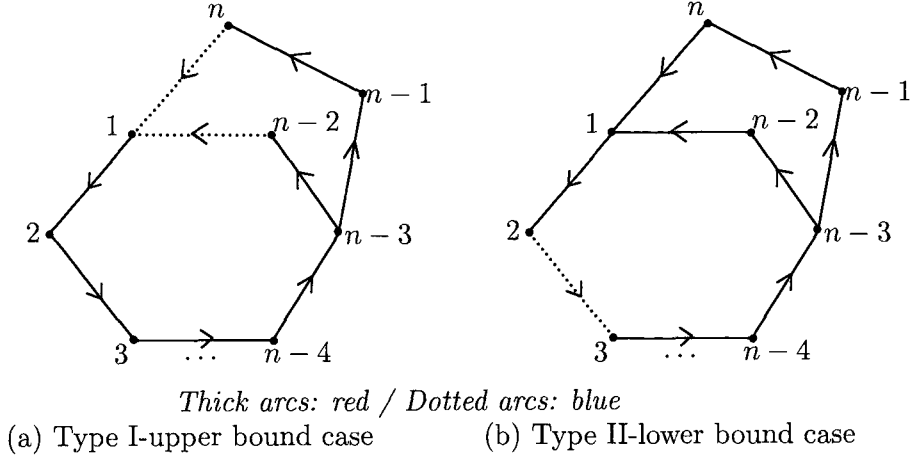


FIGURE 2. The 2-primitive ministrong digraphs

Let p_{ij} be the path from i to j in \mathcal{D} . Let

$$\begin{bmatrix} u \\ v \end{bmatrix} = M^{-1} \begin{bmatrix} r(p_{ij}) \\ b(p_{ij}) \end{bmatrix}$$

for $\begin{bmatrix} r(p_{ij}) \\ b(p_{ij}) \end{bmatrix}$ as is in (1.2). Note that for each pair of vertices i and j of \mathcal{D} there exists a path p_{ij} from i to j , with $r(p_{ij}) \leq n - 2$ and $b(p_{ij}) \leq 1$. After analyzing all paths p_{ij} , we know that $\mathbf{x}_{ij} := (u, v)^T \leq (n - 2, n - 2)^T$. Let w be a closed walk that goes through each vertex in $V(\mathcal{D})$. In other words, w is a combined walk from 1 to 1 using $(n - 1)$ -cycle and $(n - 2)$ -cycle. By Lemma 3.1,

$$\begin{aligned} \begin{bmatrix} h \\ k \end{bmatrix} &= \begin{bmatrix} r(w) \\ b(w) \end{bmatrix} + M\mathbf{z} \text{ (with } \mathbf{z} \geq \mathbf{x}_{ij}) \\ &= \begin{bmatrix} 2n - 5 \\ 2 \end{bmatrix} + \begin{bmatrix} n - 2 & n - 3 \\ 1 & 1 \end{bmatrix} \begin{bmatrix} n - 2 \\ n - 2 \end{bmatrix} \\ &= \begin{bmatrix} 2n^2 - 7n + 5 \\ 2n - 2 \end{bmatrix}. \end{aligned}$$

Therefore, $\exp(\mathcal{D}) \leq h + k = 2n^2 - 5n + 3$. We will later find a $(2n^2 - 7n + 5, 2n - 2)$ -walk between each pair (i, j) of vertices of \mathcal{D} in Remark 2.

Now we think the case of lower bound on the 2-exponent of \mathcal{D} (Figure 2-(b)). Suppose that (h, k) is a pair of nonnegative integers such that

for all pairs (i, j) of vertices there is an (h, k) -walk from i to j . When $i = j$, we see that there exist nonnegative integers u and v with

$$\begin{bmatrix} h \\ k \end{bmatrix} = M \begin{bmatrix} u \\ v \end{bmatrix}.$$

This walk is the type of walk that are using only cycles. Next choose a blue arc on the $(n - 1)$ -cycle as like taking i and j to be the initial vertex and terminal vertex of the blue arc, respectively. Then the arcs of each walk from i to j can be decomposed into the arc from i to j and cycles. Hence,

$$\begin{bmatrix} h \\ k - 1 \end{bmatrix} = M\mathbf{z}$$

has a nonnegative integer solution.

$$\begin{aligned} \mathbf{z} &= M^{-1} \begin{bmatrix} h \\ k - 1 \end{bmatrix} \\ &= \begin{bmatrix} u \\ v \end{bmatrix} + \begin{bmatrix} n - 3 \\ -n + 2 \end{bmatrix} \\ &= \begin{bmatrix} u + n - 3 \\ v - n + 2 \end{bmatrix} \geq 0 \end{aligned}$$

Therefore,

$$(3.1) \quad v \geq n - 2.$$

Now choose a blue arc on the $(n - 1)$ -cycle as like taking i and j to be the terminal vertex and initial vertex of the blue arc, respectively. Since the only paths from i to j have composition either $(n - 2, 0)$ or $(n - 3, 0)$, either

$$(i) \begin{bmatrix} h - (n - 2) \\ k \end{bmatrix} = M\mathbf{z} \quad \text{or} \quad (ii) \begin{bmatrix} h - (n - 3) \\ k \end{bmatrix} = M\mathbf{z}$$

In the case of (i), we have

$$\begin{aligned} 0 \leq \mathbf{z} &= M^{-1} \begin{bmatrix} h - (n - 2) \\ k \end{bmatrix} \\ &= \begin{bmatrix} u \\ v \end{bmatrix} - M^{-1} \begin{bmatrix} n - 2 \\ 0 \end{bmatrix} \\ &= \begin{bmatrix} u - n + 2 \\ v + n - 2 \end{bmatrix}. \end{aligned}$$

Therefore, $u \geq n - 2$. Similarly, we have $u \geq n - 3$ for the case (ii). Thus

$$(3.2) \quad u \geq n - 3,$$

and

$$h+k = \begin{bmatrix} 1 & 1 \end{bmatrix} M \begin{bmatrix} u \\ v \end{bmatrix} \geq \begin{bmatrix} n-1 & n-2 \end{bmatrix} \begin{bmatrix} n-3 \\ n-2 \end{bmatrix} = 2n^2 - 8n + 7.$$

Therefore, we now have the interval for the 2-exponent of the 2-primitive ministrong digraph with the largest exponent;

$$\exp(\mathcal{D}) \in [2n^2 - 8n + 7, 2n^2 - 5n + 3].$$

□

REMARK 2. We can find a $(2n^2 - 7n + 5, 2n - 2)$ -walk of length $2n^2 - 5n + 3$ from i to j for all $i, j \in V$, which is the upper bound for 2-exponent in Theorem 3.2, as follows:

If $(i, j) = (n, n)$, then the walk that starts at vertex i , goes to vertex 1, goes $(n-1)$ -times around the $(n-2)$ -cycle, goes back to vertex j and then goes $(n-2)$ -times around the $(n-1)$ -cycle has composition

$$(n-1) \begin{bmatrix} n-2 \\ 1 \end{bmatrix} + (n-1) \begin{bmatrix} n-3 \\ 1 \end{bmatrix} = \begin{bmatrix} 2n^2 - 7n + 5 \\ 2n - 2 \end{bmatrix}.$$

Similarly, we can find a $(2n^2 - 7n + 5, 2n - 2)$ -walk from i to j when $i = j$.

For the case of $(i, j) = (n-1, n)$, the walk that starts at vertex i , goes to 1, goes n -times around the $(n-2)$ -cycle, goes to vertex j and goes $(n-2)$ -times around the $(n-1)$ -cycle has composition

$$M \begin{bmatrix} n-2 \\ n \end{bmatrix} + \begin{bmatrix} 1 \\ 0 \end{bmatrix} = \begin{bmatrix} 2n^2 - 7n + 5 \\ 2n - 2 \end{bmatrix}.$$

For the case of $(i, j) = (n, n-1)$, the walk that starts at vertex i , goes to 1, goes $(n-2)$ -times around $(n-2)$ -cycle, goes to vertex j and goes $(n-1)$ -times around $(n-1)$ -cycle has composition

$$M \begin{bmatrix} n-1 \\ n-2 \end{bmatrix} + \begin{bmatrix} n-3 \\ 1 \end{bmatrix} = \begin{bmatrix} 2n^2 - 7n + 5 \\ 2n - 2 \end{bmatrix}.$$

Otherwise, p_{ij} contains vertices of the $(n-1)$ -cycle and the $(n-2)$ -cycle, and hence there is a walk that starts at vertex i , follows p_{ij} to vertex j and along the way and goes around the $(n-1)$ -cycle $(n-1-u)$ -times and the $(n-1)$ -cycle $(n-1-v)$ -times. Such a walk has composition

$$\begin{bmatrix} r(p_{ij}) \\ b(p_{ij}) \end{bmatrix} + M \begin{bmatrix} n-1-u \\ n-1-v \end{bmatrix} = M \begin{bmatrix} n-1 \\ n-1 \end{bmatrix} = \begin{bmatrix} 2n^2 - 7n + 5 \\ 2n - 2 \end{bmatrix}$$

For all choices of $i, j \in V$, we can find a $(2n^2 - 7n + 5, 2n - 2)$ -walk from i to j .

THEOREM 3.3. *Let D be a primitive ministrong digraph on $n \geq 4$ with the smallest exponent 6 as in Lemma 2.1. (See (a) of Figure 1.) Let \mathcal{D} be a 2-primitive ministrong digraph on $n \geq 4$ vertices. Then $\exp(\mathcal{D})$ is 12.*

PROOF. As one can see (a) of Figure 1, D has one 3-cycle and $(n-3)$ 2-cycles. So we now consider the submatrix of the cycle matrix of \mathcal{D} as following.

$$M = \begin{bmatrix} 3-a & 2-b \\ a & b \end{bmatrix}.$$

Since \mathcal{D} is 2-primitive, $\det(M) \equiv 1$ which implies $a = b = 1$. So we can give a coloring to arcs on D as blue color to the arcs from 1 to 2 and from 3 to k for $4 \leq k \leq n$ and red color to others. Then the 2-colored \mathcal{D} has one $(2, 1)$ -cycle and $(n-3)$ $(1, 1)$ -cycles. Let M be the cycle matrix of \mathcal{D} ,

$$M = \begin{bmatrix} 2 & 1 \\ 1 & 1 \end{bmatrix}.$$

One can easily check all path p_{ij} from i to j in \mathcal{D} have lengths at most 3. A composition (reds, blues) of path p_{ij} is one of $(1, 0)$, $(1, 1)$, $(1, 2)$, $(2, 0)$ and $(2, 1)$. All (h, k) -walks from i to j in \mathcal{D} are composed of the path p_{ij} and cycles. Suppose that (h, k) is a pair of nonnegative integers such that for all pairs (i, j) of vertices there is an (h, k) -walk from i to j . When $i = j$, we see that there exist nonnegative integers u and v with

$$\begin{bmatrix} h \\ k \end{bmatrix} = M \begin{bmatrix} u \\ v \end{bmatrix}.$$

This walk is the type of walk that are using only cycles. Next take paths p_{ij} from i to j for $i \neq j$. Then the arcs of each walk from i to j can be decomposed into p_{ij} and cycles.

For a path $(2, 0)$,

$$\begin{bmatrix} h-2 \\ k \end{bmatrix} = M\mathbf{z}$$

has a nonnegative integer solution.

$$\begin{aligned} \mathbf{z} &= M^{-1} \begin{bmatrix} h-2 \\ k \end{bmatrix} \\ &= \begin{bmatrix} u \\ v \end{bmatrix} + \begin{bmatrix} 2 \\ -2 \end{bmatrix} \\ &= \begin{bmatrix} u-2 \\ v+2 \end{bmatrix} \geq 0 \end{aligned}$$

Therefore,

$$(3.3) \quad u \geq 2.$$

Similarly, using all paths, we can easily check $(u, v)^T \geq (2, 3)$. Therefore,

$$\begin{bmatrix} h \\ k \end{bmatrix} = M \begin{bmatrix} u \\ v \end{bmatrix} \geq \begin{bmatrix} 7 \\ 5 \end{bmatrix}$$

We now have $\exp(\mathcal{D}) = 12$ and one can find $(7, 5)$ -walks from i to j for all $i, j \in V(\mathcal{D})$. \square

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