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On Lyapunov Scaling Factors of Real Symmetric Matrices

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A necessary and sufficient condition for the identity matrix to be the unique Lyapunov scaling factor of a given real symmetric matrix A is given. This uniqueness is shown to be equivalent to the uniqueness of the identity matrix as a scaling D for which the kernels of A and AD are identical.

1. INTRODUCTION

A real square matrix A is said to be *Lyapunov diagonally semistable* if there exists a positive definite diagonal matrix D , called a *Lyapunov scaling factor of A* , such that the matrix $AD + DA^T$ is positive semidefinite.

Lyapunov diagonally semistable matrices play an important role in applications in several disciplines, and have been studied in many matrix theoretical papers, see for example [2] for some references.

In this paper we mainly discuss real Hermitian (symmetric) matrices. The problem of characterizing Lyapunov diagonally semistable symmetric matrices is easy. Clearly, every positive semidefinite

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symmetric matrix A is Lyapunov diagonally semistable, and the identity matrix is a Lyapunov scaling factor of A . Conversely, as is well known (e.g. [1]), a Lyapunov diagonally semistable matrix has nonnegative principal minors. Therefore, a symmetric matrix A is Lyapunov diagonally semistable if and only if A is positive semidefinite.

An interesting and natural question is the following: Given a positive semidefinite symmetric matrix A , is the identity matrix the unique (up to a nonzero scalar multiplication) Lyapunov scaling factor of A ?

This problem is solved in this paper. The uniqueness of Lyapunov scaling factors for general matrices has recently been studied in [2], [4] and [5]. Here we employ and improve methods developed in [2] in order to give a necessary and sufficient condition for the above-mentioned uniqueness. We give two equivalent such conditions, a graph theoretic one as well as a rank condition. Also it is shown that the identity matrix is the unique Lyapunov scaling factor of a positive semidefinite symmetric matrix A if and only if the only nonsingular diagonal matrices D , for which the kernels of A and AD are identical, are the nonzero scalar matrices.

An important tool used in our study is the principal submatrix rank property. This property was introduced in [3], where it is also shown to be linked to Lyapunov diagonal semistability. Here we also define and use a somewhat weaker property. Another concept we define is the concept of A -minimal sets. We prove some properties of these sets, which are of interest by themselves.

2. NOTATION AND DEFINITIONS

2.1 Notation For a positive integer n we denote by:

$\langle n \rangle$ – the set $\{1, 2, \dots, n\}$,

C^{nn} – the set of all $n \times n$ complex matrices,

C^n – the set of all n -dimensional complex (column) vectors.

2.2 Notation For a set α we denote by $|\alpha|$ the cardinality of α .

2.3 Notation Let $A \in C^{nn}$, let $x \in C^n$ and let α and β be nonempty subsets of $\langle n \rangle$. We denote by:

$N(A)$ – the nullspace (kernel) of A ,

$n(A)$ – the nullity of A , i.e., the dimension of $N(A)$,

$r(A)$ – the rank of A ($r(A) = n - n(A)$),

$A[\alpha | \beta]$ – the submatrix of A whose rows are indexed by α and whose columns are indexed by β in their natural orders.

$A[\alpha]$ = $A[\alpha | \alpha]$.

$x[\alpha]$ – the vector obtained from x by eliminating the components x_i such that $i \notin \alpha$,

$\text{supp}(x) = \{i \in \langle n \rangle : x_i \neq 0\}$.

2.4 Notation Let V be a subset of C^n . We denote

$$\text{supp}(V) = \bigcup_{x \in V} \text{supp}(x).$$

2.5 Notation Let V be an m -dimensional subspace of C^n . We denote by $E(V)$ the $n \times m$ matrix which is in column reduced echelon form and such that the columns of $E(V)$ form a basis for V .

2.6 Notation Let G be a (nondirected) graph. An edge between i and j in G is denoted by $[i, j]$.

2.7 Notation Let G be a graph and let E be the edge set of G . The graph G is said to be full (or complete) if for every two vertices i and j in G we have $[i, j] \in E$.

2.8 Notation Let G be a graph and let E be the edge set of G . The graph G is said to be transitive if $[i, j], [j, k] \in E$ implies that $[i, k] \in E$.

2.9 Definition Let G be a graph and let i and j be two vertices of G . We say that there exists a path between i and j in G if there exists a sequence i_1, \dots, i_k of vertices of G such that $i_1 = i, i_k = j$, and there is an edge between i_t and $i_{t+1}, t = 1, \dots, k - 1$, in G . The graph G is said to be connected if there exists a path between every two vertices in G .

2.10 Definition Let G_1 and G_2 be graphs. We say that G_1 is a subgraph of G_2 if the vertex sets of G_1 and G_2 are identical, and if the edge set of G_1 is contained in the edge set of G_2 .

2.11 Definition Let A be an $m \times n$ matrix. The (nondirected) bipartite graph of A , denoted by $H(A)$, is the bipartite graph for which the two sets of vertices are $\{1, \dots, m\}$ and $\{m + 1, \dots, m + n\}$, and where there is an edge between i and $j + m$ ($i \in \langle m \rangle, j \in \langle n \rangle$) if and only if $a_{ij} \neq 0$.

The following Definitions 2.12, 2.13 and 2.14 were first given in [2].

2.12 Definition Let A be an $n \times n$ matrix and let α be a nonempty

subset of $\langle n \rangle$. We define the set $s(A, \alpha)$ by

$$s(A, \alpha) = \alpha \cup \{j \in \langle n \rangle; A[\alpha | j] \notin \text{Range}(A[\alpha] + A[\alpha]^T)\}.$$

2.13 *Definition* Let A be an $n \times n$ matrix and let α be a nonempty subset of $\langle n \rangle$. We define the set $\hat{s}(A, \alpha)$ by the following algorithm:

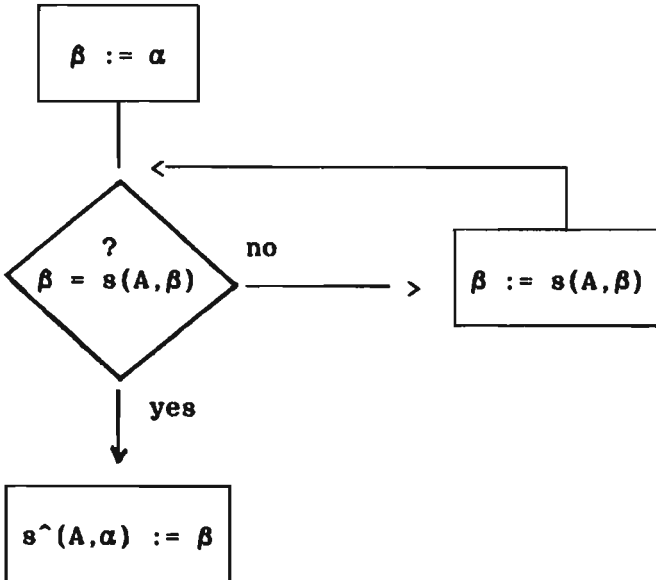


FIGURE 1.

2.14 *Definition* Let $A \in C^m$. The graph $U(A)$ is defined as follows: The vertex set of $U(A)$ is $\langle n \rangle$, and there is an edge between the vertices i and j if i and j belong to a set $\hat{s}(A, \alpha)$ where $A[\alpha]$ is singular and $H(E(N([\alpha])))$ is connected.

2.15 *Definition* Let $A \in C^m$. A set $\alpha \subseteq \langle n \rangle$ is said to be an A -minimal set if $A[\alpha]$ is singular but all proper submatrices of $A[\alpha]$ are nonsingular.

2.16 *Definition* Let $A \in C^m$. The graph $\tilde{U}(A)$ is defined as follows: The vertex set of $\tilde{U}(A)$ is $\langle n \rangle$, and there is an edge between the vertices i and j if there is an A -minimal set α such that $i, j \in \alpha$.

2.17 *Definition* An $n \times n$ matrix A is said to have the *principal*

submatrix rank property (PSRP) if it satisfies

$$r(A[\alpha] | \langle n \rangle) = r(A[\langle n \rangle | \alpha]) = r(A[\alpha])$$

for all nonempty sets $\alpha \subseteq \langle n \rangle$ (see also [3]).

The matrix A is said to have the row principal submatrix rank property (RPSRP) if it satisfies

$$r(A[\langle n \rangle | \alpha]) = r(A[\alpha])$$

for all nonempty sets $\alpha \subseteq \langle n \rangle$.

The matrix A is said to have the column principal submatrix rank property (CPSRP) if it satisfies

$$r(A[\alpha | \langle n \rangle]) = r(A[\alpha])$$

for all nonempty sets $\alpha \subseteq \langle n \rangle$.

2.18 Remark As is well known, positive semidefinite (Hermitian) matrices have the PSRP. This fact will be heavily used in the sequel.

3. MINIMAL SETS

3.1 LEMMA Let A be a singular matrix and let $i \in \text{supp}(N(A))$. If A has the RPSRP then there exists an A -minimal set which contains i .

Proof Let x^1, \dots, x^p be the columns of the matrix $E(N(A))$, and let $i \in \text{supp}(N(A))$. Obviously, there exists $j \in \langle p \rangle$ such that $i \in \text{supp}(x^j)$. Since $E(N(A))$ is in column reduced form, the set $\text{supp}(x^j)$ is an A -minimal set, and the result follows. ■

The requirement that A has the RPSRP cannot be omitted from Lemma 3.1 as demonstrated by the matrix

$$A = \begin{bmatrix} 0 & 0 \\ 1 & 1 \end{bmatrix}.$$

Since $N(A)$ is spanned by $[1 - 1]^T$, it follows that $\text{supp}(N(A)) = \{1, 2\}$. However, there exists no A -minimal set that contains 2, since $\{1\}$ is the only A -minimal set.

3.2 PROPOSITION Let $A \in C^{m \times m}$ have the RPSRP (or the CPSRP), and let α and β be A -minimal sets. If $\alpha \cap \beta \neq \emptyset$ then for every $k, l \in \alpha \cup \beta$ there exists an A -minimal set γ such that $k, l \in \gamma$.

Proof Without loss of generality we may assume that A has the RPSRP. We prove our assertion by induction on $|\alpha \cup \beta|$. For $|\alpha \cup \beta| = 1$ there is nothing to prove. Assume that our claim holds for $|\alpha \cup \beta| < m$, $m > 1$, and let $|\alpha \cup \beta| = m$. If both k and l are in α or in β then there is nothing to prove. Therefore, without loss of generality we may assume that

$$k \in \alpha \setminus \beta, \quad l \in \beta \setminus \alpha. \quad (3.3)$$

Let y^1 and y^2 be nonzero vectors in $N(A[\alpha])$ and $N(A[\beta])$ respectively, and define $x^1, x^2 \in C^n$ by

$$x_1 = \begin{cases} y_1, & i \in \alpha \\ 0, & i \in \langle n \rangle \setminus \alpha, \end{cases}$$

$$x_2 = \begin{cases} y_2, & i \in \beta \\ 0, & i \in \langle n \rangle \setminus \beta. \end{cases}$$

Since A has the RPSRP it follows that $x^1, x^2 \in N(A)$. Observe that since α and β are A -minimal sets, we have $\text{supp}(x^1) = \text{supp}(y^1) = \alpha$ and $\text{supp}(x^2) = \text{supp}(y^2) = \beta$. Since $\alpha \cap \beta \neq \emptyset$ we can choose $t \in \alpha \cap \beta$. Define the vector $x = x_t^2 x^1 - x_t^1 x^2$, and let $\delta = \text{supp}(x)$. Observe that $t \notin \delta$ and that

$$k, l \in \delta. \quad (3.4)$$

Since $x \in N(A)$ it follows that the matrix $B = A[\delta]$ is singular. By Lemma 3.1 it follows from (3.4) that there exist B -minimal (and thus A -minimal) sets μ and ν such that

$$k \in \mu, \quad l \in \nu. \quad (3.5)$$

It follows from the minimality of α and β that $\mu \not\subseteq \alpha$ and $\nu \not\subseteq \beta$. Thus,

$$\mu \cap (\beta \setminus \alpha) \neq \emptyset, \quad \nu \cap (\alpha \setminus \beta) \neq \emptyset. \quad (3.6)$$

Distinguish between two cases:

(i) $\alpha \setminus \beta \subseteq \mu$. By (3.6) we have $\mu \cap \nu \neq \emptyset$. Since $\mu \cup \nu \subseteq \delta$ and since δ is a proper subset of $\alpha \cup \beta$, our assertion now follows from (3.5) by the inductive assumption:

(ii) $\alpha \setminus \beta \not\subseteq \mu$. In this case $\mu \cup \beta$ is a proper subset of $\alpha \cup \beta$. Since by (3.6) $\mu \cap \beta \neq \emptyset$, and since $k \in \mu$ and $l \in \beta$, our assertion now follows by the inductive assumption. ■

3.7 COROLLARY *Let $A \in C^{nn}$ have the RPSRP (or the CPSRP). Then the graph $U \sim(A)$ is transitive.*

3.8 PROPOSITION *Let A be a positive semidefinite matrix. Then $U(A) = U \sim(A)$.*

Proof Let α be an A -minimal set. Clearly, the bipartite graph $H(E(N(A[\alpha])))$ is connected. Thus, it follows from Definitions 2.14 and 2.16 that $U \sim(A)$ is a subgraph of $U(A)$.

Conversely, since A is a symmetric matrix it follows that $A + A^T = 2A$. Furthermore, since A has the PSRP it follows that for every $\alpha \subseteq \langle n \rangle$ we have $s \hat{(}A, \alpha) = \alpha$. Now let $\alpha \subseteq \langle n \rangle$ be such that $H(E(N(A[\alpha])))$ is connected. Observe that for every column x of $E(N(A[\alpha]))$, the set $\text{supp}(x)$ is A -minimal. It now follows from the connectedness of $H(E(N(A[\alpha])))$ and from Corollary 3.7 that for every $i, j \in \alpha$ there is an edge between i and j in $U \sim(A)$. Therefore, the graph $U(A)$ is a subgraph of $U \sim(A)$. ■

3.9 Remark Proposition 3.8 does not hold in general if we weaken the requirement that A is positive semidefinite by requiring that A have the PRSR. This is demonstrated by the matrix

$$A = \begin{bmatrix} 2 & 3 & 4 & 2 \\ 1 & 2 & 3 & 1 \\ 0 & 1 & 2 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}$$

The matrix A has the PSRP, and the only A -minimal set is $\{1, 2, 3\}$. Thus, the graph $U \sim(A)$ is



FIGURE 2.

However, since $s \hat{(}A, \alpha) = \{1, 2, 3, 4\}$, the graph $U(A)$ is



FIGURE 3.

4. UNIQUENESS OF LYAPUNOV SCALING FACTORS FOR HERMITIAN MATRICES

4.1 LEMMA *Let an $n \times n$ matrix A have the RPSRP (or the CPSRP). Then for all nonempty sets $\alpha \subseteq \langle n \rangle$, $\alpha \neq \langle n \rangle$, we have*

$$r(A) \leq r(A[\alpha]) + r(A[\langle n \rangle \setminus \alpha]). \quad (4.2)$$

Furthermore, if for some nonempty $\alpha \subseteq \langle n \rangle$, $\alpha \neq \langle n \rangle$, equality holds in (4.2) then for every nonempty $\beta \subseteq \alpha$ and every nonempty $\gamma \subseteq \langle n \rangle \setminus \alpha$ we have

$$r(A[\beta \cup \gamma]) = r(A[\beta]) + r(A[\gamma]). \quad (4.3)$$

Proof Suppose that A has the RPSRP. It follows that for every nonempty $\alpha \subseteq \langle n \rangle$, $\alpha \neq \langle n \rangle$, we have

$$N(A[\alpha]) \oplus N(A[\langle n \rangle \setminus \alpha]) \subseteq N(A), \quad (4.4)$$

where \oplus denotes a direct sum of vector spaces. Hence,

$$n(A) \geq n(A[\alpha]) + n(A[\langle n \rangle \setminus \alpha]),$$

which implies (4.2).

To prove the rest of the lemma let equality holds in (4.2) for some nonempty $\alpha \subseteq \langle n \rangle$, $\alpha \neq \langle n \rangle$. By (4.4) we now have

$$N(A[\alpha]) \oplus N(A[\langle n \rangle \setminus \alpha]) = N(A). \quad (4.5)$$

Let $\gamma \subseteq \langle n \rangle \setminus \alpha$, $\gamma \neq \emptyset$, and let

$$x \in N(A[\alpha \cup \gamma]). \quad (4.6)$$

Define the vector $y \in C^n$ by

$$y_i = \begin{cases} x_i, & i \in \alpha \cup \gamma \\ 0, & \text{otherwise.} \end{cases}$$

Since A has the RPSRP it follows that $y \in N(A)$. By (4.5) we now have

$$x[\alpha] = y[\alpha] \in N(A[\alpha]). \quad (4.7)$$

By the RPSRP it follows from (4.7) that $A[\gamma | \alpha]x[\alpha] = 0$, and hence

$$A[\gamma]x[\gamma] = A[\gamma | \alpha]x[\alpha] + A[\gamma]x[\gamma] = (A[\alpha \cup \gamma]x)[\gamma] = 0.$$

which means that

$$x[\gamma] \in N(A[\gamma]). \quad (4.8)$$

It now follows from (4.6), (4.7) and (4.8) that

$$N(A[\alpha \cup \gamma]) \subseteq N(A[\alpha]) \oplus N(A[\gamma]).$$

However, as observed in (4.4),

$$N(A[\alpha] \oplus N(A[\gamma]) \subseteq N(A[\alpha \cup \gamma]),$$

and therefore

$$N(A[\alpha \cup \gamma]) = N(A[\alpha]) \oplus N(A[\gamma]). \tag{4.9}$$

We have proved that (4.5) implies (4.9). Choosing nonempty $\beta \subseteq \alpha$, it thus follows that (4.9) implies that

$$N(A[\beta \cup \gamma]) = N(A[\beta]) \oplus N(A[\gamma]),$$

which yields (4.3). ■

It is clear that the identity matrix is a Lyapunov scaling factor of every positive semidefinite symmetric matrix. We now characterize those positive semidefinite symmetric matrices for which the identity matrix is the unique Lyapunov scaling factor.

4.10 THEOREM *Let A be a $n \times n$ positive semidefinite symmetric matrix. Then the following are equivalent:*

- (i) *The identity matrix is the unique Lyapunov scaling factor of A ;*
- (ii) *The graph $U^{\sim}(A)$ is connected;*
- (iii) *The graph $U^{\sim}(A)$ is full;*
- (iv) *For every nonempty $\alpha \subseteq \langle n \rangle$, $\alpha \neq \langle n \rangle$, we have*

$$r(A) < r(A[\alpha]) + r(A[\langle n \rangle \setminus \alpha]).$$

- (v) *The bipartite graph $H(E(N(A)))$ is connected;*
- (vi) *For every nonsingular diagonal matrix D we have $N(AD) = N(A)$ if and only if D is a scalar matrix.*

Proof (i) \Leftrightarrow (ii) In view of Proposition 3.8, this equivalence follows from Theorems 6.18 and 6.20 of [2], observing that for every $v \subseteq \langle n \rangle$ we have $A[v] + A[v]^T = 2A[v]$.

(ii) \Leftrightarrow (iii) By Corollary 3.7.

(i) \Rightarrow (iv) Let $\alpha \subseteq \langle n \rangle$, $\alpha \neq \emptyset, \langle n \rangle$. In view of (4.2) we have to prove that if

$$r(A) = r(A[\alpha]) + r(A[\langle n \rangle \setminus \alpha]), \tag{4.11}$$

then A has a Lyapunov scaling factor which is not a scalar matrix. So,

assume that (4.11) holds. Let $D_a, a > 0$, be the $n \times n$ diagonal matrix whose diagonal entries are

$$d_{11} = \begin{cases} 1, & i \in \alpha \\ a, & i \notin \alpha. \end{cases}$$

Clearly, if $a \neq 1$, then D_a is not a scalar matrix. Consider the matrix $C_a = AD_a + D_aA$. Observe that $C_1 = 2A$. Let $\beta \subseteq \langle n \rangle, \beta \neq \emptyset$. If $\beta \subseteq \alpha$, then $C_a[\beta] = 2aA[\beta]$ and hence

$$\det C_a[\beta] \geq 0. \tag{4.12}$$

If $\beta \cap \alpha \neq \emptyset$ then $C_a[\beta] = 2aA[\beta]$ and again (4.12) holds. The remaining case is where $\gamma = \alpha, \beta \neq \emptyset$ and $\delta = \beta \setminus \alpha \neq \emptyset$. Here we distinguish between two possibilities:

- (a) At least one of the matrices $A[\gamma]$ and $A[\delta]$ is singular. Without loss of generality we assume that $A[\gamma]$ is singular. Since A has the PSRP it follows that for every $j \in \delta$ we have

$$C_a[\gamma | j] = (a + 1)A[\gamma | j] \in \text{Range } A[\gamma],$$

and hence $C_a[\beta]$ is singular.

- (b) Both $A[\gamma]$ and $A[\delta]$ are nonsingular. By Lemma 4.1 it follows from (4.11) that $A[\beta]$ is nonsingular and hence is positive definite. Therefore, the matrix $C_1[\beta]$ is positive definite. By continuity arguments it follows that (4.12) holds whenever $|a - 1|$ is sufficiently small.

We have proved that in any case, if $|a - 1|$ is sufficiently small then (4.12) holds. Since the number of sets $\beta, \beta \subseteq \langle n \rangle$ is finite, it follows that the matrix C_a is positive semidefinite for $|a - 1|$ sufficiently small. Hence the nonscalar matrix D_a is a Lyapunov scaling factor of A .

(iv) \Rightarrow (ii) Suppose that (iv) holds. Assume that $U^{\sim}(a)$ is not connected, namely, that there exists a nonempty set $\alpha \subseteq \langle n \rangle, \alpha \neq \langle n \rangle$, such that if β is an A -minimal set then either $\beta \subseteq \alpha$ or $\beta \cap \alpha = \emptyset$. Let r_1 and r_2 be the ranks of $A[\alpha]$ and $A[\langle n \rangle \setminus \alpha]$ respectively, and let $\gamma \subseteq \langle n \rangle$ be such that $A[\gamma \cap \alpha]$ and $A[\gamma \setminus \alpha]$ are $r_1 \times r_1$ and $r_2 \times r_2$ (respectively) positive definite matrices. If $A[\gamma]$ is singular then γ contains an A -minimal set which, by the choice of α , is contained in α or $\langle n \rangle \setminus \alpha$, contradicting the positive definiteness of $A[\gamma \cap \alpha]$ or $A[\gamma \setminus \alpha]$. Therefore, $A[\gamma]$ is nonsingular and hence

$$r(A[\gamma]) = r_1 + r_2. \tag{4.13}$$

It now follows from (4.13) that

$$r(A) \geq r_1 + r_2 = r(A[\alpha]) + r(A[\langle n \rangle \setminus \alpha]),$$

in contradiction to (iv). Thus, our assumption that $U^\sim(A)$ is not connected is false.

(ii) \Leftrightarrow (vi) Clearly, if D is a scalar matrix then $N(AD) = N(A)$. Suppose that $N(AD) = N(A)$ where D is a nonsingular diagonal matrix. Let $\alpha \subseteq \langle n \rangle$ be a nonempty set, and let $x \in C^n$ be such that $x_i = 0$ for all $i \notin \alpha$. Since A has the PSRP it follows that $x \in N(A)$ if and only if $x[\alpha] \in N(A[\alpha])$. Hence, we have $n(AD) = N(A)$ if and only if for every $\alpha \subseteq \langle n \rangle$, $\alpha \neq \emptyset$, we have $N(A[\alpha]D[\alpha]) = N(A[\alpha])$. By Corollary 5.5 of [2], if α is an A -minimal set then $D[\alpha]$ is a scalar matrix. Thus, if the graph $U^\sim(A)$ is connected then (vi) follows.

(vi) \Rightarrow (i) By Lemma 6.6 of [2].

(v) \Leftrightarrow (vi) By Theorem 5.2 of [2]. ■

4.14 Remark The equivalence (v) \Leftrightarrow (vi) in Theorem 4.10 holds for general Hermitian matrices. Also it is easy to prove that the implication (v) \Rightarrow (ii) holds for general Hermitian matrices. However, the converse is not true in general, as demonstrated by the matrix

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

The A -minimal sets are $\{1, 2\}$ and $\{2, 3\}$ and hence $U^\sim(A)$ is connected. Nevertheless, A is nonsingular and hence $H(E(N(A)))$ is not connected. This example also shows that the implication (ii) \Rightarrow (iii) does not hold for general Hermitian matrices.

4.15 Remark Our results raise the natural question whether Theorem 4.10 can be strengthened by replacing the phrase “Let A be an $n \times n$ positive semidefinite matrix” by “Let A be an $n \times n$ Lyapunov diagonally semistable matrix such that the identity matrix is a Lyapunov scaling factor of A and such that A has the PSRP”. The answer to this question is negative as demonstrated by the matrix A defined in Remark 3.9. The matrix A is a Lyapunov diagonally semistable matrix such that the identity matrix is a Lyapunov scaling

factor of A and such that A has the PSRP. Since $U(A)$ is connected, it follows from Theorem 6.18 in [2] that the identity matrix is the unique Lyapunov scaling factor of A . However, the graph $U^{\sim}(A)$ is not connected.

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