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A FACTORIZATION OF TOTALLY POSITIVE BAND MATRICES.(U)
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MRC Technical Summary Report # 2163

A FACTORIZATION OF TOTALLY POSITIVE BAND MATRICES

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December 1980

(Received September 9, 1980)

Approved for public release
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U. S. Army Research Office
P. O. Box 12211
Research Triangle Park
North Carolina 27709

UNIVERSITY OF WISCONSIN - MADISON
MATHEMATICS RESEARCH CENTER

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ABSTRACT

Every nonsingular totally positive m-banded matrix is shown to be the product of m totally positive one-banded matrices and, therefore, the limit of strictly m-banded matrices. This result is then extended to (bi)infinite, 'nonsingular', totally positive matrices. In the process, such matrices are shown to possess at least one diagonal whose principal sections are all nonzero.

AMS (MOS) Subject Classifications: 15A23, 15A48

Key Words: matrix, totally positive, banded, biinfinite, factorization

Work Unit Number 3: Numerical Analysis

Sponsored by the United States Army under Contract No. DAAG29-80-C-0041.

SIGNIFICANCE AND EXPLANATION

This report deals with certain technical questions regarding totally positive matrices, i.e., matrices with all minors nonnegative. Such matrices make their appearance in various areas of analysis. Particular emphasis here is on totally positive matrices which are also banded (meaning that all nonzero entries occur in just a few consecutive bands or diagonals) and biinfinite.

Such matrices occur, for example, in the study of standard spline approximation schemes such as spline interpolation at knots or least-squares approximation by splines. Certain questions about such a matrix are much more easily answered when it is known that the matrix is strictly banded. This means that all the elements in the two outermost nontrivial bands of the matrix are nonzero. The answers can then also be applied to a totally positive matrix which is merely banded provided one knows that there are strictly banded totally positive matrices arbitrarily close to the matrix of interest. This useful fact is proved in this report by showing that a nonsingular totally positive matrix can be factored into certain bidiagonal totally positive matrices, even when the matrices involved are biinfinite.

The responsibility for the wording and views expressed in this descriptive summary lies with MRC, and not with the authors of this report.

A FACTORIZATION OF TOTALLY POSITIVE BAND MATRICES

Carl de Boor and Allan Pinkus

1. Introduction. In this paper, we prove the result, needed in [1], that a totally positive biinfinite band matrix is the limit of 'strictly banded' totally positive matrices of the same band type. But the tool developed for the proof, viz., the factorization of such matrices into 'one-banded' totally positive matrices, is of independent and, perhaps, greater interest.

We came to consider such factorizations because of the recent paper by Cavaretta, Dahmen, Micchelli and Smith [3] in which such a factorization is derived for strictly banded totally positive matrices. But we were unable to adapt their arguments, which involve limits of ratios of entries in a certain matrix inverse, to our situation, and ended up constructing the needed factors by the more familiar device of elimination instead. The factorization is first established for finite matrices and is then extended to biinfinite matrices by a limiting argument. For this, we found it necessary to first prove that such a totally positive 'nonsingular' matrix has at least one diagonal with the property that all square finite sections which are principal for that diagonal are nonsingular.

2. Bandedness. The **r-th diagonal** or **band** of a matrix A is, by definition, the sequence $\big(A(i,i+r)\big)$. As in [2], we call a matrix A **m-banded** if all nonzero entries of A can be found in at most $m+1$ consecutive bands. Explicitly, the matrix A is m-banded if

$$\text{for some } \ell\ ,\quad A(i+\ell,j) \neq 0 \quad \text{implies} \quad i \le j \le i+m\ .$$

If both ℓ and $m-\ell$ are nonnegative, then the $m+1$ nontrivial bands include the 'main diagonal' or zeroth band, with ℓ bands to the left of it and $r := m-\ell$ bands to the

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right of it. In this situation, we will at times call such a matrix more explicitly (ℓ,r)-banded.

We call a band matrix **strictly** banded if the leftmost and the rightmost nontrivial band contains no zero entries. Among banded matrices, the strictly banded ones are particularly easy to treat since they correspond to <u>nondegenerate</u> difference operators.

3. Total positivity. A matrix is said to be **totally positive** (or **TP**) in case all its minors are nonnegative.

We use the abbreviation

$$A\begin{bmatrix} i_1, \ldots, i_s \\ j_1, \ldots, j_t \end{bmatrix} := \left(A(i_\mu, j_\nu)\right)_{\mu=1}^{s}{}_{\nu=1}^{t}$$

for the $s{\times}t$ matrix which has its (μ,ν)-entry equal to $A(i_\mu, j_\nu)$. Further, if I and J are index sets, then

$$A_{I,J} := A\begin{bmatrix} I \\ J \end{bmatrix} := A\begin{bmatrix} i_1, \ldots, i_s \\ j_1, \ldots, j_t \end{bmatrix}$$

with $i_1, \ldots, i_s$, and $j_1, \ldots, j_t$ the elements of I and J, respectively, <u>in increasing order</u>. Occasionally, we will use the additional abbreviation

$$A[I] := A\begin{bmatrix} I \\ I \end{bmatrix} .$$

Finally, replacing the square brackets by round brackets gets us from the matrix to its determinant:

$$A\begin{pmatrix} \cdots \\ \cdots \end{pmatrix} := \det A\begin{bmatrix} \cdots \\ \cdots \end{bmatrix} .$$

We will make repeated use of

Sylvester's determinant identity (SDI). <u>If</u> $A\binom{I}{J} \neq 0$ <u>and</u> B <u>is the matrix obtained from</u> A <u>by</u>

$$B(i,j) := A\begin{pmatrix} \{i\} \cup I \\ \{j\} \cup J \end{pmatrix} / A\begin{pmatrix} I \\ J \end{pmatrix} , \quad \underline{\text{all}}\ (i,j) \notin I{\times}J ,$$

<u>then</u>

$$B\begin{pmatrix} I' \\ J' \end{pmatrix} = A\begin{pmatrix} I' \cup I \\ J' \cup J \end{pmatrix} / A\begin{pmatrix} I \\ J \end{pmatrix} .$$

The submatrix $A_{I,J}$ is called the <u>pivot block</u> since the identity is proved by observing that B is the **Schur complement** of $A_{I,J}$, i.e., the interesting part of what is left in rows $\backslash I$ and columns $\backslash J$ after rows I have been used to eliminate variables J from the other rows; see, e.g., Gantmacher [5;p.31] or Karlin [7;p.3] . In particular,

Corollary 1. rank $A\left[\begin{smallmatrix} I'\cup I \\ J'\cup J\end{smallmatrix}\right] = |I| + \text{rank } B\left[\begin{smallmatrix} I' \\ J'\end{smallmatrix}\right]$ *(for* $I'\cap I = \emptyset = J'\cap J$*).*

Corollary 2. B *is again TP if* A *is.*

Another result which may be proven by Sylvester's determinant identity (using induction on $|I|$; see Gantmacher & Krein [6;p.108] or Karlin [7;p.88]) is

Hadamard's inequality. *If* A *is TP and* $I = I'\cup I''$ *with* $I'\cap I'' = \emptyset$ *, then*

$$A(I) \le A(I')A(I'') .$$

4. Shadows. In this section, we prove an ancillary result concerning the existence of a diagonal in a TP biinfinite matrix which could serve as the main diagonal in a triangular factorization, i.e., a diagonal all of whose principal sections *are nonsingular.*

A zero entry in a TP matrix usually 'throws a shadow'. By this we mean that usually all entries to the left and below it, or else all entries to the right and above it, are also zero. More precisely, call the submatrix $A\left[\begin{smallmatrix} i>i_0 \\ j<j_0\end{smallmatrix}\right]$ the **left shadow** of the entry $A(i_0,j_0)$ and, correspondingly, call the submatrix $A\left[\begin{smallmatrix} i<i_0 \\ j>j_0\end{smallmatrix}\right]$ the **right shadow** of $A(i_0,j_0)$. Then the following lemma is known.

Lemma. *If* A *is TP and* $A(i_0,j_0) = 0$ *, but neither* $A(\cdot,j_0)$ *nor* $A(i_0,\cdot)$ *is zero, then either the left or the right shadow of* $A(i_0,j_0)$ *is zero.*

Proof. By assumption, $A(i_0,j_1) \neq 0$ for some j_1 . If $j_1 < j_0$, then the right shadow of $A(i_0,j_0)$ can be seen to be zero as follows. First, for any $i < i_0$,

$$0 \le A\begin{pmatrix} i\ ,i_0 \\ j_1,j_0\end{pmatrix} = -A(i_0,j_1)A(i,j_0) \le 0$$

and $A(i_0,j_1) \neq 0$ implies that $A(i,j_0) = 0$ for all $i < i_0$. Hence there then exists $i_1 > i_0$ for which $A(i_1,j_0) \neq 0$. But now, for any $i < i_0$, $j > j_0$,

$$0 \leq A\binom{i\ ,i_1}{j_0,j} = -A(i_1,j_0)A(i,j) \leq 0$$

and $A(i_1,j_0) \neq 0$ implies that $A(i,j) = 0$.

Finally, if instead $j_1 > j_0$, then the left shadow of $A(i_0,j_0)$ is similarly seen to be zero. |||

As an application for later use, note that a zero in the lower triangular part of an invertible TP matrix necessarily throws a left shadow since all diagonal entries are nonzero, by Hadamard's inequality.

More generally, for any **section** of A, i.e., any submatrix $A_{I,J}$ of A made up of consecutive rows and columns of A, we call the submatrix of A having $A_{I,J}$ as its upper right corner the **left shadow** of $A_{I,J}$, and, correspondingly, we call the submatrix having $A_{I,J}$ as its lower left corner the **right shadow** of $A_{I,J}$. Then we have the following generalization of the lemma.

Proposition. If A is TP and $A_{I,J}$ is a singular section of order n and rank $n-1$, while both $A\left[{I \atop \cdot}\right]$ and $A\left[{\cdot \atop J}\right]$ are of full rank n, then either the left or the right shadow of $A_{I,J}$ has rank $n-1$.

Remark. As in the case $n=1$ discussed earlier, we will describe this last situation by saying that such a section $A_{I,J}$ 'throws a (left or right) shadow'.

Proof. By assumption, we can choose $(i_0,j_0) \in I \times J$ so that $A\binom{I'}{J'} \neq 0$, with $I' := I\setminus\{i_0\}$, $J' := J\setminus\{j_0\}$. The assumptions imply that the Schur complement of $A_{I',J'}$, i.e., the matrix B given by

$$B(r,s) \ := \ A\binom{\{r\} \cup I'}{\{s\} \cup J'}/A\binom{I'}{J'}, \text{ all } (r,s) \notin I' \times J',$$

is again TP (by Corollary 2 of SDI) and vanishes at (i_0,j_0) while (by Corollary 1 of SDI) neither $B(i_0,\cdot)$ nor $B(\cdot,j_0)$ is zero. The lemma therefore implies that either the left or the right shadow of $B(i_0,j_0)$ is zero, and Corollary 1 of SDI then implies that either the left or the right shadow of $A_{I,J}$ has rank $n-1$. |||

Corollary. If A is an infinite TP matrix, e.g., $A \in \mathbb{R}^{\mathbb{N}\times\mathbb{N}}$, then all rows and all columns of A are linearly independent if and only if $A(I) \neq 0$ for all finite $I \subseteq \mathbb{N}$.

Proof. If $A(I) = 0$ for some finite $I \subseteq \mathbb{N}$, then Hadamard's Inequality implies the existence of some $n \in \mathbb{N}$ for which $A(1,\ldots,n) = 0$ while $A(1,\ldots,n-1) \neq 0$. The Proposition then implies that either the first n rows or else the first n columns of A are linearly dependent. |||

We now state and prove the corresponding result for a biinfinite TP matrix. This is somewhat harder since it is not clear a priori which band is to play the role of main diagonal.

We concentrate on **principal sections for a band:** A principal section for band r is any submatrix of the form $A_{I,I+r}$, with I an interval. In other words, such a principal section for band r is (i) square, (ii) made up of consecutive rows and columns, and (iii) has a piece of band r as its main diagonal. We call such a principal section **minimally singular** if it is singular but contains no smaller principal section for the same band which is also singular. Note that, by Hadamard's inequality, every principal section containing a singular one for the same band is itself singular.

Theorem A. Let A be biinfinite TP and assume that not all minimally singular sections of A throw their shadow in the same direction. Then, all rows and all columns of A are linearly independent if and only if all principal sections for some band are nonsingular, i.e.,

$$\text{there exists } r \text{ so that, for all intervals } I,\ A\binom{I}{I+r} \neq 0 .$$

Proof. The sufficiency of the condition is obvious. So, assume that all rows and all columns of A are linearly independent. If every band r has a singular principal section, then every band has a minimally singular one and, all rows and all columns being linearly independent, each of these throws a shadow, by the proposition. By assumption, not all of these shadows go in the same direction, i.e., there exist bands r and s so that some principal section for r throws a shadow to the left *while some principal section* for s throws a shadow to the right.

We may assume that $r < s$. For, if the left shadow is of rank L , say, then every band $q < r$ has a minimally singular principal section (of order $\leq L+1$) inside that shadow, and each must throw its shadow to the left *since* otherwise the union of the two shadows would contain a strip of width $\geq L+1$ and of rank $\leq L$, thus contradicting the linear independence of rows (or columns) of A .

Further, since every band has a shadow throwing section, we may assume that $s = r+1$. More explicitly now, we assume that, for some r , there is $L \geq 0$ and i so that $A_r := A\left[\begin{smallmatrix} i & , & \dots & , & i+L \\ i+r, & & \dots & & ,i+r+L\end{smallmatrix}\right]$ is minimally singular with its left shadow of rank L while, for some $R \geq 0$ and some k , $A_{r+1} := A\left[\begin{smallmatrix} k-R & , & \dots & , & k \\ k+r+1-R, & & \dots & & ,k+r+1\end{smallmatrix}\right]$ is minimally singular with its right shadow of rank R .

There are three cases, depending on the relative position of these two submatrices.

Case 1: $k-i \geq \max\{L,R\}$. Then all columns j in $A\left[\begin{smallmatrix} i, & \dots & ,k \\ & \vdots & \end{smallmatrix}\right]$ with $j \leq i+r$ are

$$\begin{array}{ccccccccccccc}
 & i+r & & & & i+r+L & & & & & & & \\
 & \downarrow & & & & \downarrow & & & & & & & \\
i \rightarrow & x & x & x & x & x & & & & & & & \\
 & & & & & x & & & & & & & \\
 & & & & & x & x & & & & & & \\
 & & & & & & x & & & & & & \\
 & & & & & & x & x & x & x & x & x & \leftarrow k \\
 & & & & & & \uparrow & & & & & \uparrow & \\
 & & & & & & k+r+1-R & & & & & k+r+1 &
\end{array}$$

linear combinations of the L *columns* $i+r+1, \dots, i+r+L$, while all columns j with $j > k+r$ are linear combinations of the R columns $k+r+1-R, \dots, k+r$, and this holds even if , e.g., $L = 0$ since then all columns j with $j \leq i+r$ are zero themselves. Since $i + r+1 \leq k + r+1 - R$ and $i + r + L \leq k + r$, all columns are linear combinations of the $k-i$ columns $i+r+1, \ldots, k+r$. We conclude that $A\left[\begin{smallmatrix} i, & \cdots & ,k \\ & \cdot & \end{smallmatrix}\right]$ has only rank $k-i$, a contradiction to the assumed linear independence of all rows.

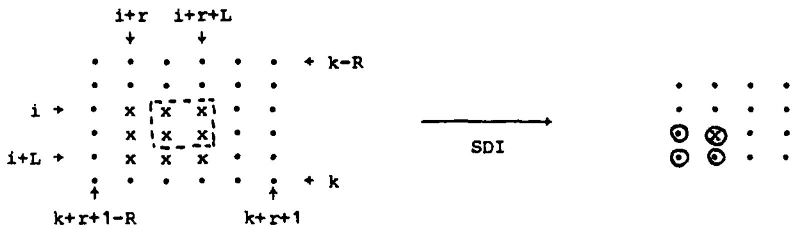
Case 2: $i+r+L-(k+r+1-R) > \max\{L,R\}$. This is treated analogously. It leads to columns $k+r+1-R, \ldots, i+r+L$ being dependent, again a contradiction.

This leaves

Case 3: $\max\{k-i,\ i+L-(k+1-R)\} < \max\{L,R\}$. In this case $i-k < 1+\max\{L,R\} - (L+R) = 1-\min\{L,R\}$, and so

$$\min\{L,R\} \leq k-i < \max\{L,R\} .$$

We claim that this contradicts the minimality of the two sections A_r and A_{r+1} chosen. Assume without loss that $L < R$. Then, since $L \leq k-i < R$, the r-band section A_r lies <u>inside</u> the (larger) (r+1)-band section A_{r+1}.



By the minimality of A_{r+1}, the L-section $A\left[\begin{smallmatrix} i & , & \ldots & ,i+L-1 \\ i+r+1, & & \ldots & ,i+r+L \end{smallmatrix}\right]$ principal for band $r+1$ is nonsingular. In its Schur complement B, the section A_r appears as a zero which, by assumption, throws a left shadow. But this zero appears on the next-to-main diagonal of the submatrix B_{r+1} of B corresponding to A_{r+1} and this implies $\det B_{r+1}$ to be the product of two of its proper complementary minors. But then, by the singularity of A_{r+1}, hence of B_{r+1}, some proper principal section of A_{r+1} must be singular, contradicting the minimality of A_{r+1}. |||

The assumption that there ought to be shadows thrown in both directions cannot be ommitted, as the following example shows. Let

$$B(i,j) \;:=\; \begin{cases} 1/(i-j)! \;, & i \geq j \\ 0 \;, & i < j \end{cases} \;.$$

Then B is TP and, with $i_1 < \dots < i_s$, $j_1 < \dots < j_s$, we have

$$B\binom{i_1, \dots, i_s}{j_1, \dots, j_s} > 0 \quad \text{iff} \quad i_t \geq j_t \,, \text{ all } \; t \;.$$

From B, construct A by deleting every other row. More explicitly,

$$A(i,j) \;:=\; B(2i,j), \quad \text{all } i,j \;.$$

Then A is again TP and biinfinite and its rows and columns are linearly independent. But now every band r has singular principal sections; for example, $A(i,i+r) = 0$ for all $i<r$.

5. Factorization of a finite band matrix.

Theorem B. A TP nonsingular (ℓ,r)-banded $n\times n$ matrix A can be factored as

$$A \;=\; L^{(\ell)} \cdots L^{(1)}\, D\, U^{(1)} \cdots U^{(r)}$$

with $L^{(k)}$ a unit-diagonal $(1,0)$-banded TP, all k, D a diagonal TP, and $U^{(k)}$ a unit-diagonal $(0,1)$-banded TP, all k.

Proof. We obtain the factorization by the standard device of elimination. In the typical step, we have a nonsingular TP (ℓ,r)-banded matrix A with zeros already in band $-\ell$ in columns $1, \dots, k-1$. From it, we obtain the matrix B by subtracting c times

$$\begin{array}{cccccccccc}
 & & & k & & & & & & \\
 & & & \downarrow & & & & & & \\
 & x & x & x & x & & & & & \\
 & x & x & x & x & x & & & \ell+k+r & \\
 & 0 & x & x & x & x & x & & \downarrow & \\
 & & 0 & x & x & x & x & x & & \\
\ell+k \rightarrow & & & x & x & x & x & x & x & \\
 & & & & x & x & x & x & x & x
\end{array}$$

row $\ell+k-1$ from row $\ell+k$. Thus B differs from A only in row $\ell+k$ and there only in entries $k, k+1, \ldots, \ell+k+r-1$ because of the zeros in the other entries in row $\ell+k-1$. In particular, B is again (ℓ,r)-banded, with zeros in band $-\ell$ in columns $1,\ldots,k-1$.

We now choose c so that also $B(\ell+k,k) = 0$. If $A(\ell+k,k) = 0$, then the choice $c = 0$ will do. Otherwise $A(\ell+k,k) \neq 0$ and then necessarily also $A(\ell+k-1,k) \neq 0$ (since $A(\ell+k-1,k) = 0$ would throw its shadow to the left because A is nonsingular, and $A(\ell+k,k) = 0$ would follow). But then the positive number

$$c = A(\ell+k,k)/A(\ell+k-1,k)$$

does the job.

Note that $B = CA$, with C the identity matrix except for a $-c$ in position $(\ell+k,\ell+k-1)$. Since the action of C is undone by <u>adding</u> c times row $\ell+k-1$ to row $\ell+k$, it follows that

$$A = EB$$

with E the identity matrix except for a c in position $(\ell+k,\ell+k-1)$.

In order to carry out these steps repeatedly, we need to know

Lemma. B <u>is again TP</u>.

Proof. Since B differs from A only in row $\ell+k$, we only need to consider minors of B which involve row $\ell+k$. Among these, we only need to consider those minors which do not involve row $\ell+k-1$ since the others retain their (nonnegative) value in going from A to B. Thus we must show that

$$B\binom{I}{J} \geq 0$$

whenever I and J are index sets of like cardinality and I contains $\ell+k$, but not $\ell+k-1$. Let

$$I' := \{i\in I : i < \ell+k\}, \quad I'' := \{i\in I : i > \ell+k\}.$$

Then

$$B\binom{I}{J} = A\binom{I}{J} - cA\binom{I',\ell+k-1,I''}{J}$$

and there is nothing to prove unless, as we now assume,

$$A\binom{I',\ell+k-1,I''}{J} > 0 ,$$

which implies, by Hadamard's inequality, that every principal minor of the corresponding submatrix is strictly positive. We must then show that

$$A\binom{I}{J}/A\binom{I',\ell+k-1,I''}{J} > A\binom{\ell+k}{k}/A\binom{\ell+k-1}{k} \quad (= c) .$$

For this, let, correspondingly,

$$J = J' \cup \{j\} \cup J''$$

with J' the $|I'|$ smallest, and J'' the $|I''|$ largest, elements of J.

We claim that

$$A\binom{I}{J}/A\binom{I',\ell+k-1,I''}{J} > A\binom{\ell+k,I''}{j\ ,J''}/A\binom{\ell+k-1,I''}{j\ ,J''} .$$

This inequality follows by $|I'|$-fold application of the inequality

$$(*) \qquad \frac{C\binom{1,.,s-1,s+1,.,t+1}{1,.\ .\ .\ .,\ t}}{C\binom{1,.,\ s\ ,s+2,.,t+1}{1,.\ .\ .\ .,\ t}} > \frac{C\binom{2,.,s-1,s+1,.,t+1}{2,.\ .\ .\ .,\ t}}{C\binom{2,.,\ s\ ,s+2,.,t+1}{2,.\ .\ .\ .,\ t}}$$

valid for any TP matrix C, because of the identity

$$\begin{aligned} &C\binom{1,.,s-1,s+1,.,t+1}{1,.\ .\ .\ .,\ t}\, C\binom{2,.,\ s\ ,s+2,.,t+1}{2,.\ .\ .\ .,\ t} \\ &\qquad - C\binom{1,.,\ s\ ,s+2,.,t+1}{1,.\ .\ .\ .,\ t}\, C\binom{2,.,s-1,s+1,.,t+1}{2,.\ .\ .\ .,\ t} \\ &\qquad\qquad = C\binom{2,...,t+1}{1,...,\ t}\, C\binom{1,.,s-1,s+2,.,t+1}{2,.\ .\ .\ .,\ t} \end{aligned}$$

valid for such matrices. This identity is proved, e.g., in Karlin [7;p.8] . It may also be proven by SDI applied to the $(t+1)\times(t+1)$ matrix obtained by adjoining to the first $t+1$ rows and t columns of C the additional column $(1,0,...,0)^T$, and taking

$$C\begin{bmatrix}1,.,s-1,s+2,.,t+1\\2,.\ .\ .\ .,\ t\end{bmatrix}$$

as the pivot block.

Unfortunately, the corresponding argument involving dropping of the <u>last</u> few rows and columns reverses the sign in (*) and so provides the irrelevant inequality

$$A\binom{\ell+k,I''}{j\ ,J''}/A\binom{\ell+k-1,I''}{j\ ,J''} < A\binom{\ell+k}{j}/A\binom{\ell+k-1}{j} .$$

Instead, we observe next that

$$A\binom{\ell+k,I''}{j\ ,J''}/A\binom{\ell+k-1,I''}{j\ ,J''} \quad > \quad A\binom{\ell+k,I''}{k\ ,J''}/A\binom{\ell+k-1,I''}{k\ ,J''} \ .$$

This follows from the fact that

$$A\binom{\ell+k,I''}{j\ ,J''}/A\binom{\ell+k-1,I''}{j\ ,J''} \quad = \quad C\binom{\ell+k}{j}/C\binom{\ell+k-1}{j}$$

with the matrix C given by

$$C(\mu,\nu) \ := \ A\binom{\mu,I''}{\nu,J''} \ , \ \text{all } \mu,\nu \ ,$$

hence TP (by SDI), and therefore the ratio is monotone nondecreasing in j for j to the left of J'' , while the strict positivity of

$$A\binom{I',\ell+k-1,I''}{J}$$

implies, via Hadamard's inequality, that $A\binom{\ell+k-1}{j} > 0$, and so $k \le j$ (recall that $A\binom{\ell+k-1}{\nu} = 0$ for $\nu < k$).

This leaves us, finally, with the task of showing that

$$A\binom{\ell+k,I''}{k\ ,J''}/A\binom{\ell+k-1,I''}{k\ ,J''} \quad > \quad A\binom{\ell+k}{k}/A\binom{\ell+k-1}{k} \ .$$

But that is now obvious since $A(i,k) = 0$ for $i > \ell+k$, hence

$$A\binom{\ell+k,I''}{k\ ,J''}/A\binom{\ell+k-1,I''}{k\ ,J''} \ = \ \frac{A\binom{\ell+k}{k}A\binom{I''}{J''}}{A\binom{\ell+k-1}{k}A\binom{I''}{J''}} \ = \ A\binom{\ell+k}{k}/A\binom{\ell+k-1}{k} \ .$$

|||

We conclude that a nonsingular (ℓ,r)-banded TP matrix A can be factored as

$$A \ = \ E^{(1)}\cdot\ldots\cdot E^{(n-\ell)}\,B$$

with B again TP but only $(\ell-1,r)$-banded , while, for each k , $E^{(k)}$ is the identity matrix except for some nonnegative c_k in position $(\ell+k,\ell+k-1)$. But then

$$L^{(\ell)} \ := \ E^{(1)}\cdot\ldots\cdot E^{(n-\ell)}$$

is a $(1,0)$-diagonal matrix with unit diagonal and the nonnegative number c_k in position $(\ell+k,\ell+k-1)$, $k=1,\ldots,n-\ell$, and zero everywhere else. Consequently, $L^{(\ell)}$ is $(1,0)$-banded and TP.

We conclude that a nonsingular (ℓ,r)-banded TP matrix A can be factored as

$$A \ = \ L^{(\ell)}\cdot\ldots\cdot L^{(1)}B$$

with B a $(0,r)$-banded TP matrix and each $L^{(k)}$ a TP $(1,0)$-banded matrix with unit diagonal. Applying this last statement to B^T and transposing the result finishes the proof of Theorem A. |||

6. Factorization of a (bi)infinite band matrix.

Theorem C. <u>A TP (bi)infinite</u> m-<u>banded matrix</u> A <u>whose rows and columns are linearly independent can be factored as</u>

$$A = R^{(1)} \cdots R^{(m)} D ,$$

<u>with each</u> $R^{(k)}$ <u>a TP one-banded matrix with maximum entry in each column equal to 1 and</u> D <u>a TP diagonal matrix with</u> $0 < D(j,j) \leq \max_i A(i,j)$, <u>all</u> j.

Proof. If A is biinfinite, then we know from Theorem A that all principal sections for some band of A are nonsingular. Assume without loss of generality that the zeroth band is such a distinguished band and that A is, more explicitly, (ℓ,r)-banded. Then we know that, for all n,

$$A_n := A[-n, \ldots, n]$$

is nonsingular. If A is only infinite, $A \in \mathbb{R}^{\mathbb{N}\times\mathbb{N}}$ say, then we know from the Corollary to the Proposition in Section 4 that, for all n,

$$A_n := A[1,\ldots,n]$$

is nonsingular.

In either case, Theorem B assures us that A_n has a factorization

$$A_n = L_n^{(\ell)} \cdots L_n^{(1)} D_n U_n^{(1)} \cdots U_n^{(r)} ,$$

with $L_n^{(k)}$ unit-diagonal $(1,0)$-banded TP, $U_n^{(k)}$ unit-diagonal $(0,1)$-banded TP, and D_n diagonal TP. We intend to let n go to infinity and therefore must deal with the fact that these factors may not be bounded independently of n.

For this, define one-banded matrices $S^{(-\ell)}, \ldots, S^{(r)}$ as follows. Starting with $M^{(-\ell)} := 1$, define $S^{(-\ell)}, \ldots, S^{(-1)}$ successively by

$$S^{(-k)} := M^{(-k)} L_n^{(k)} \left(M^{(-k+1)}\right)^{-1} ,$$

with $M^{(-k+1)}$ the diagonal matrix having $\max_i \left(M^{(-k)} L_n^{(k)}\right)(i,j)$ in its j-th diagonal position. This number cannot be zero (by induction on k) since $M^{(-\ell)} = 1$ and $L_n^{(k)}$ is unit-diagonal. It follows that each $S^{(-k)}$ is a (1,0)-banded TP matrix with maximum entry 1 in each column, and

$$L_n^{(\ell)} \ldots L_n^{(1)} = S^{(-\ell)} \ldots S^{(-1)} M^{(0)} .$$

Now continue the process, starting with $M^{(1)} := M^{(0)} D_n$, getting successively $S^{(1)}, \ldots, S^{(r)}$ by

$$S^{(k)} := M^{(k)} U_n^{(k)} \left(M^{(k+1)}\right)^{-1} ,$$

with $M^{(k+1)}$ the diagonal matrix having $\max_i \left(M^{(k)} U_n^{(k)}\right)(i,j)$ in its j-th position.

We arrive at the factorization

$$A_n = S^{(-\ell)} \ldots S^{(-1)} S^{(1)} \ldots S^{(r)} M^{(r)} =: R_n^{(1)} \ldots R_n^{(m)} E_n ,$$

with each $R_n^{(k)}$ one-banded TP and maximum entry 1 in each column, and E_n a diagonal TP matrix. We claim that

$$0 < E_n(j,j) \leq \max_i A(i,j) , \text{ all } j .$$

We know that

$$A(i,j) = \sum_{j_1} \ldots \sum_{j_m} R_n^{(1)}(i,j_1) R_n^{(2)}(j_1,j_2) \ldots R_n^{(m)}(j_{m-1},j_m) E_n(j_m,j)$$

with all summands nonnegative. Further, for at least one choice of i, one of the summands is just $E_n(j,j)$ since, starting with $j_m = j$, we can pick $j_{m-1}, j_{m-2}, \ldots, j_0 =: i$ in sequence so that $R_n^{(k)}(j_{k-1},j_k) = 1$. But then $A(j_0,j) \geq E_n(j,j)$.

We can now let n go to infinity through a subsequence of $\mathbb{N}$ in such a way that each of the matrices $R_n^{(k)}$ converges entrywise to some (bi)infinite matrix $R^{(k)}$, necessarily one-banded TP with maximum entry 1 in each column, and E_n likewise converges to some diagonal matrix D satisfying $0 \leq D(j,j) \leq \max_i A(i,j)$, all j, while

$$A = R^{(1)} \ldots R^{(m)} D .$$

But then $0 < D(j,j)$, all j , since otherwise $A(\cdot,j) = 0$, contradicting the linear independence of the columns of A . |||

Corollary. _Let_ A _be a (bi)infinite TP_ m_-banded matrix whose rows and columns are linearly independent. Then_ A _is the limit of strictly_ m_-banded (bi)infinite TP matrices, and this limit is uniform (i.e., in norm) if_ A _is bounded._

Proof. Replace each zero entry in the two interesting bands of $R^{(k)}$ above by $\varepsilon > 0$ to obtain the strictly one-banded TP matrix $R_\varepsilon^{(k)}$, all k . Then

$$A_\varepsilon := R_\varepsilon^{(1)} \cdots R_\varepsilon^{(m)} D$$

is strictly m-banded TP (as a product of strictly banded TP matrices) and converges entrywise to A as $\varepsilon \longrightarrow 0$. Since the entries of $R^{(k)}$ are bounded by 1 while those of D are bounded by $\|A\|_\infty$, this convergence is obviously uniform in case $\|A\|_\infty < \infty$.|||

Remark. The assumption that the rows and columns of A are linearly independent is not bothersome in the intended use of this corollary in [1] since there A is even boundedly invertible. But it would be nice to know whether this assumption is necessary. We note that Metelmann [8] has obtained strictly one-banded TP factorizations for finite strictly (ℓ,r)-banded TP matrices and that Cryer [4] has obtained one-banded TP factorizations for arbitrary finite TP matrices. But, the procedure given by Cryer may produce more than m 1-banded factors unless the matrix is _strictly_ m-banded.

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SECURITY CLASSIFICATION OF THIS PAGE (When Data Entered) 14 -T -

REPORT DOCUMENTATION PAGE	READ INSTRUCTIONS BEFORE COMPLETING FORM
1. REPORT NUMBER #2163	2. GOVT ACCESSION NO. AD-A096647
	3. RECIPIENT'S CATALOG NUMBER
4. TITLE (and Subtitle) 6) A FACTORIZATION OF TOTALLY POSITIVE BAND MATRICES	5. TYPE OF REPORT & PERIOD COVERED Summary Report - no specific reporting period
	6. PERFORMING ORG. REPORT NUMBER
7. AUTHOR(s) 10) Carl de Boor and Allan Pinkus	8. CONTRACT OR GRANT NUMBER(s) 15) DAAG29-80-C-0041
9. PERFORMING ORGANIZATION NAME AND ADDRESS Mathematics Research Center, University of Wisconsin, 610 Walnut Street, Madison, Wisconsin 53706	10. PROGRAM ELEMENT, PROJECT, TASK AREA & WORK UNIT NUMBERS Work Unit Number 3 - Numerical Analysis
11. CONTROLLING OFFICE NAME AND ADDRESS U. S. Army Research Office, P.O. Box 12211, Research Triangle Park, North Carolina 27709 12) 29	12. REPORT DATE 11) Dec[redacted]80
	13. NUMBER OF PAGES 15
14. MONITORING AGENCY NAME & ADDRESS(if different from Controlling Office) 9) T / / pTis	15. SECURITY CLASS. (of this report) UNCLASSIFIED
	15a. DECLASSIFICATION/DOWNGRADING SCHEDULE

16. DISTRIBUTION STATEMENT (of this Report)

Approved for public release; distribution unlimited.

17. DISTRIBUTION STATEMENT (of the abstract entered in Block 20, if different from Report)

18. SUPPLEMENTARY NOTES

19. KEY WORDS (Continue on reverse side if necessary and identify by block number)

matrix, totally positive, banded, biinfinite, factorization

20. ABSTRACT (Continue on reverse side if necessary and identify by block number)

Every nonsingular totally positive m-banded matrix is shown to be the product of m totally positive one-banded matrices and, therefore, the limit of strictly m-banded matrices. This result is then extended to (bi)infinite 'nonsingular', totally positive matrices. In the process, such matrices are shown to possess at least one diagonal whose principal sections are all nonzero.

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