

Diagonal Representation of Certain Matrices

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Research Report YALEU/DCS/RR-1313
December 21, 2004

Abstract

An explicit expression is provided for the characteristic polynomial of a matrix M of the form

$$M = D - \begin{pmatrix} 0 & ab^T \\ ba^T & 0 \end{pmatrix}, \quad (1)$$

where D is a diagonal matrix, and a and b are column vectors. Also, an explicit expression is provided for the matrix of normalized eigenvectors of M , in terms of the roots of the characteristic polynomial (*i.e.*, in terms of the eigenvalues of M).

1 A Lemma, a Remark, and an Observation

The following lemma is verified by substituting into the left hand side of (7) the definitions of P in (6) and U in (9)–(16), and simplifying the result using (4). See [2] for similar results, and [3] and [1] for applications.

Lemma 1 *Suppose that m and n are positive integers, $a = (a_0, a_1, \dots, a_{m-2}, a_{m-1})^T$ and $b = (b_0, b_1, \dots, b_{n-2}, b_{n-1})^T$ are real vectors, and $d_0, d_1, \dots, d_{m+n-2}, d_{m+n-1}$ and $\lambda_0, \lambda_1, \dots, \lambda_{m+n-2}, \lambda_{m+n-1}$ are real numbers such that*

$$\lambda_j \neq d_k \quad (2)$$

for any j, k ($j, k = 0, 1, \dots, m+n-2, m+n-1$),

$$\lambda_j \neq \lambda_k \quad (3)$$

when $j \neq k$, and

$$\left(\sum_{k=0}^{m-1} \frac{(a_k)^2}{d_k - \lambda_j} \right) \left(\sum_{k=0}^{n-1} \frac{(b_k)^2}{d_{m+k} - \lambda_j} \right) = 1 \quad (4)$$

(with $j = 0, 1, \dots, m+n-2, m+n-1$).

*Partially supported by the U.S. DoD under a 2001 NDSEG Fellowship.

Report Documentation Page				Form Approved OMB No. 0704-0188	
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1. REPORT DATE 21 DEC 2004		2. REPORT TYPE		3. DATES COVERED 00-12-2004 to 00-12-2004	
4. TITLE AND SUBTITLE Diagonal Representation of Certain Matrices				5a. CONTRACT NUMBER	
				5b. GRANT NUMBER	
				5c. PROGRAM ELEMENT NUMBER	
6. AUTHOR(S)				5d. PROJECT NUMBER	
				5e. TASK NUMBER	
				5f. WORK UNIT NUMBER	
7. PERFORMING ORGANIZATION NAME(S) AND ADDRESS(ES) Yale University, Department of Computer Science, PO Box 208285, New Haven, CT, 06520-8285				8. PERFORMING ORGANIZATION REPORT NUMBER	
9. SPONSORING/MONITORING AGENCY NAME(S) AND ADDRESS(ES)				10. SPONSOR/MONITOR'S ACRONYM(S)	
				11. SPONSOR/MONITOR'S REPORT NUMBER(S)	
12. DISTRIBUTION/AVAILABILITY STATEMENT Approved for public release; distribution unlimited					
13. SUPPLEMENTARY NOTES					
14. ABSTRACT					
15. SUBJECT TERMS					
16. SECURITY CLASSIFICATION OF:			17. LIMITATION OF ABSTRACT	18. NUMBER OF PAGES 4	19a. NAME OF RESPONSIBLE PERSON
a. REPORT unclassified	b. ABSTRACT unclassified	c. THIS PAGE unclassified			

Suppose further that D is the diagonal $(m+n) \times (m+n)$ matrix defined by the formula

$$D = \begin{pmatrix} d_0 & 0 & \cdots & \cdots & 0 \\ 0 & d_1 & \ddots & & \vdots \\ \vdots & \ddots & \ddots & \ddots & \vdots \\ \vdots & & \ddots & d_{m+n-2} & 0 \\ 0 & \cdots & \cdots & 0 & d_{m+n-1} \end{pmatrix}, \quad (5)$$

and P is the $(m+n) \times (m+n)$ matrix defined by the formula

$$P = \begin{pmatrix} 0 & ab^T \\ ba^T & 0 \end{pmatrix}, \quad (6)$$

where 0 denotes matrices consisting entirely of zeroes.

Then,

$$(D - P)U = U\Lambda, \quad (7)$$

where Λ is the diagonal $(m+n) \times (m+n)$ matrix defined by the formula

$$\Lambda = \begin{pmatrix} \lambda_0 & 0 & \cdots & \cdots & 0 \\ 0 & \lambda_1 & \ddots & & \vdots \\ \vdots & \ddots & \ddots & \ddots & \vdots \\ \vdots & & \ddots & \lambda_{m+n-2} & 0 \\ 0 & \cdots & \cdots & 0 & \lambda_{m+n-1} \end{pmatrix}, \quad (8)$$

and U is the orthogonal $(m+n) \times (m+n)$ matrix defined by the formula

$$U = \begin{pmatrix} AVR \\ BWS \end{pmatrix}. \quad (9)$$

In (9), A is the diagonal $m \times m$ matrix defined by the formula

$$A = \begin{pmatrix} a_0 & 0 & \cdots & \cdots & 0 \\ 0 & a_1 & \ddots & & \vdots \\ \vdots & \ddots & \ddots & \ddots & \vdots \\ \vdots & & \ddots & a_{m-2} & 0 \\ 0 & \cdots & \cdots & 0 & a_{m-1} \end{pmatrix}, \quad (10)$$

B is the diagonal $n \times n$ matrix defined by the formula

$$B = \begin{pmatrix} b_0 & 0 & \cdots & \cdots & 0 \\ 0 & b_1 & \ddots & & \vdots \\ \vdots & \ddots & \ddots & \ddots & \vdots \\ \vdots & & \ddots & b_{n-2} & 0 \\ 0 & \cdots & \cdots & 0 & b_{n-1} \end{pmatrix}, \quad (11)$$

V is the $m \times (m+n)$ matrix with entry $V_{j,k}$ defined by the formula

$$V_{j,k} = \frac{1}{d_j - \lambda_k} \quad (12)$$

(with $j = 0, 1, \dots, m-2, m-1; k = 0, 1, \dots, m+n-2, m+n-1$), W is the $n \times (m+n)$ matrix with entry $W_{j,k}$ defined by the formula

$$W_{j,k} = \frac{1}{d_{m+j} - \lambda_k} \quad (13)$$

(with $j = 0, 1, \dots, n-2, n-1; k = 0, 1, \dots, m+n-2, m+n-1$), S is the diagonal $(m+n) \times (m+n)$ matrix with the diagonal entries $S_{0,0}, S_{1,1}, \dots, S_{m+n-2,m+n-2}, S_{m+n-1,m+n-1}$ defined by the formula

$$S_{j,j} = 1 / \sqrt{\sum_{k=0}^{m-1} \left(\frac{a_k c_j}{d_k - \lambda_j} \right)^2 + \sum_{k=0}^{n-1} \left(\frac{b_k}{d_{m+k} - \lambda_j} \right)^2}, \quad (14)$$

and R is the diagonal $(m+n) \times (m+n)$ matrix with the diagonal entries $R_{0,0}, R_{1,1}, \dots, R_{m+n-2,m+n-2}, R_{m+n-1,m+n-1}$ defined by the formula

$$R_{j,j} = c_j S_{j,j}. \quad (15)$$

In (14) and (15), $c_0, c_1, \dots, c_{m+n-2}, c_{m+n-1}$ are the real numbers defined by the formula

$$c_j = \sum_{k=0}^{n-1} \frac{(b_k)^2}{d_{m+k} - \lambda_j}. \quad (16)$$

Remark 2 The equation (4) is equivalent to the characteristic (secular) equation

$$\det |\lambda_j I - (D - P)| = 0 \quad (17)$$

for the eigenvalues λ_j (with $j = 0, 1, \dots, m+n-2, m+n-1$) of the matrix $D - P$.

Observation 3 The upper block AVR of the matrix U defined in (9) has the form of a diagonal matrix (A) times a matrix of inverse differences (V) times another diagonal matrix (R). The lower block BWS of the matrix U defined in (9) also has the form of a diagonal matrix (B) times a matrix of inverse differences (W) times another diagonal matrix (S). Therefore, there exists an algorithm which applies such an $N \times N$ matrix U (or its adjoint) to an arbitrary real vector of length N in $\mathcal{O}(N \log(1/\varepsilon))$ operations, where ε is the precision of computations (see [3]).

2 Acknowledgements

The author would like to thank V. Rokhlin for many useful discussions and proofreading.

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