

Pacific Journal of Mathematics

**MATRICES WITH PRESCRIBED CHARACTERISTIC
POLYNOMIAL AND A PRESCRIBED SUBMATRIX. II**

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MATRICES WITH PRESCRIBED CHARACTERISTIC POLYNOMIAL AND A PRESCRIBED SUBMATRIX-II

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Let $A = [a_{ij}]$ be an $n \times n$ complex matrix and $f(\lambda)$ be a polynomial with complex coefficients of degree $n + k$ and leading coefficient $(-1)^{n+k}$. In the present paper we solve the following problem: under what conditions does there exist an $(n + k) \times (n + k)$ complex matrix B of which A is the submatrix standing in the top left-hand corner and such that $f(\lambda)$ is its characteristic polynomial?

In [3] we solved this problem for $k = 1$. It can be seen that from our Theorem 2 in [3] the solution of the general case ($k > 1$) comes out very easily when A is real symmetric (hermitian) and B is required to be of the same kind. This last problem had actually already been solved by Ky Fan and G. Pall (see [1]). Now we will prove the following

THEOREM. *Let A be an $n \times n$ complex matrix whose distinct characteristic roots are w_i ($i = 1, \dots, t$). Let us suppose that in the Jordan normal form of A , w_i appears in r_i distinct diagonal blocks of orders $v_1^{(i)}, \dots, v_{r_i}^{(i)}$ respectively. Let us assume that $v_1^{(i)} \leq \dots \leq v_{r_i}^{(i)}$. Let $\theta_i = \sum_{j=1}^{r_i-k} v_j^{(i)}$, with $\theta_i = 0$ if $r_i - k < 1$. There exists an $(n + k) \times (n + k)$ complex matrix B having A in the top left-hand corner and with $f(\lambda)$ as characteristic polynomial if and only if $f(\lambda)$ is divisible by $\prod_{i=1}^t (w_i - \lambda)^{\theta_i}$.*

First we prove that the condition is necessary. Let T be a nonsingular matrix that transforms A into its Jordan normal form J : $TAT^{-1} = J$, with $J = \text{diag}(J_1, \dots, J_m)$. The block J_i will be of the form

$$J_i = \begin{bmatrix} \lambda_i & 1 & 0 \\ & \ddots & \vdots \\ & & 1 \\ & & & \lambda_i \\ 0 & & & & \lambda_i \end{bmatrix}$$

and we will suppose that J_i is of type $s_i \times s_i$. Let

$$B = \begin{bmatrix} A & X_1 \\ Y_1 & S_1 \end{bmatrix}$$

where X_1, Y_1, S_1 are blocks of type $n \times k, k \times n, k \times k$ respectively. Let us assume that $f(\lambda) = \det(B - \lambda E_{n+k})$ where E_{n+k} denotes the identity matrix of order $n + k$. If

$$T_1 = \begin{bmatrix} T & 0 \\ 0 & E_k \end{bmatrix},$$

we will have

$$B_1 = T_1 B T_1^{-1} = \begin{bmatrix} J & X \\ Y & S \end{bmatrix}$$

with $X = T X_1, Y = Y_1 T^{-1}$ and $S = S_1$. As $i \neq j$ implies $w_i \neq w_j$ all we need to prove is that $\det(B_1 - \lambda E_{n+k})$ is divisible by $(w_i - \lambda)^{\theta_i}$ ($i = 1, \dots, t$). We will do it for $(w_1 - \lambda)^{\theta_1}$ as the proof is the same for the other cases. We can assume that w_1 appears in the first u diagonal blocks of J and that $s_1 \leq s_2 \leq \dots \leq s_u$. Let us expand $\det(B_1 - \lambda E_{n+k})$ by Laplace rule in terms of its first $\sum_{i=1}^u s_i$ rows. The necessity of the condition of the theorem will be proved if we show that all the nonzero minors contained in the first $\sum_{i=1}^u s_i$ rows have determinants which are divisible by $(w_1 - \lambda)^{\theta_1}$. These minors are $\text{diag}(J_1 - \lambda E^{(i)}, \dots, J_u - \lambda E^{(u)})(E^{(i)}$ denotes the identity matrix of the same order as J_i) and all the minors obtained from this one by replacing no more than k of its columns by the same number of columns taken from the matrix which remains after suppressing the last $\sum_{i=u+1}^m s_i$ rows of X . As J_i ($i = 1, \dots, u$) are diagonal matrices with w_1 in the principal diagonal our assertion follows.

Let us now prove that the condition is sufficient. For this we need an auxiliary proposition.

LEMMA. *Let A be an $n \times n$ complex matrix whose distinct characteristic roots are w_1, \dots, w_t . Let us assume that in the Jordan normal form of A , w_i ($i = 1, \dots, t$) appears in r_i diagonal blocks of orders $v_1^{(i)} \leq v_2^{(i)} \leq \dots \leq v_{r_i}^{(i)}$. Then it is possible to construct a matrix A_1 of type $(n + 1) \times (n + 1)$ containing A in its top left-hand corner and such that: (α) The characteristic polynomial of A_1 is $\prod_{i=1}^t (w_i - \lambda)^{\sigma_i} \varphi(\lambda)$, where $\sigma_i = \sum_{j=1}^{r_i-1} v_j^{(i)}$ and $\varphi(\lambda)$ is any polynomial in λ of degree $\rho = n + 1 - \sum_{i=1}^t \sigma_i$, leading coefficient $(-1)^\rho$ and such that $\varphi(w_i) \neq 0$ ($i = 1, \dots, t$). (β) In the Jordan normal form of A_1 the characteristic root w_i appears in exactly $r_i - 1$ diagonal blocks of orders*

$$v_1^{(i)}, \dots, v_{r_i-1}^{(i)} \quad (i = 1, \dots, t).$$

Proof. We can suppose, without loss of generality, that A is in its Jordan normal form.

The matrix A_1 , if it exists, will have the form

$$A_1 = \begin{bmatrix} J_1 & 0 & \cdots & 0 & X_1 \\ 0 & J_2 & \cdots & 0 & X_2 \\ \cdots & \cdots & \cdots & \cdots & \cdots \\ 0 & 0 & \cdots & J_m & X_m \\ Y_1 & Y_2 & \cdots & Y_m & q \end{bmatrix}$$

with $X_i = [x_1^i \cdots x_{s_i}^i]^r$ and $Y_i = [y_1^i \cdots y_{s_i}^i]$. The x_j^i and y_j^i must satisfy

$$\sum_{j=1}^{h+1} (-1)^{s_i-h} y_j^i x_{j+s_i-1-h}^i = b_{ih} \quad (h = 0, \dots, s_i - 1)$$

where the b_{ih} are calculated by a process we give in [3]. Moreover, we recall that for each i we can give to the x_j^i ($j = 1, \dots, s_i$) arbitrary nonzero values. Let us suppose that we have fixed all the matrices X_1, \dots, X_m with $x_j^i \neq 0$ ($i = 1, \dots, m; j = 1, \dots, s_i$). We can assume that w_i appears in the diagonal blocks $J_{u_{i-1}+1}, \dots, J_{u_i-1}, J_{u_i}$ ($i = 1, \dots, t; u_0 = 0, u_t = m$) of orders $s_{u_{i-1}+1} \leq \dots \leq s_{u_i-1} \leq s_{u_i}$ respectively. Let us now choose $Y_{u_{i-1}+1} = 0, \dots, Y_{u_i-1} = 0$ ($i = 1, \dots, t$). Let

$$A_2 = \begin{bmatrix} J_{u_1} & 0 & \cdots & 0 & X_{u_1} \\ 0 & J_{u_2} & \cdots & 0 & X_{u_2} \\ \cdots & \cdots & \cdots & \cdots & \cdots \\ 0 & 0 & \cdots & J_{u_t} & X_{u_t} \\ Y_{u_1} & Y_{u_2} & \cdots & Y_{u_t} & q \end{bmatrix}.$$

We have

$$\det(A_1 - \lambda E_1) = \prod_{i=1}^t (w_i - \lambda)^{\sigma_i} \det(A_2 - \lambda E_2)$$

where $\sigma_i = \sum_{j=u_{i-1}+1}^{u_i-1} s_j$ and E_j is the identity matrix of the same order as A_j ($j = 1, 2$). The matrix $\text{diag}(J_{u_1}, J_{u_2}, \dots, J_{u_t})$ is obviously a nonderogatory matrix and so according to the corollary to Theorem 1 in [3] we can choose Y_{u_1}, \dots, Y_{u_t} and q such that

$$\det(A_2 - \lambda E_2) = \varphi(\lambda).$$

With this choice A_1 has the required characteristic polynomial. Let us find the diagonal blocks of the Jordan normal form of A_1 corresponding to w_i ($i = 1, \dots, t$). This amounts to finding all the elementary divisors of A of the form $(\lambda - w_i)^r$ ($i = 1, \dots, t$). Let us consider, for example, the case $i = 1$ as the other cases can be treated in the same fashion. A_1 can be written in the form

$$A_1 = \begin{bmatrix} A_{11} & A_{12} \\ 0 & A_{22} \end{bmatrix}$$

where $A_{11} = \text{diag}(J_1, \dots, J_{u-1})$ and the matrix A_{22} has not the characteristic root w_1 . Therefore (see [2], p. 85) the elementary divisors of A_1 of the form $(\lambda - w_1)^v$ are exactly

$$(\lambda - w_1)^{s_1}, (\lambda - w_1)^{s_2}, \dots, (\lambda - w_1)^{s_{u-1}}$$

and the proof of the lemma is concluded.

Let us now complete the proof of the theorem.

Let

$$\theta_{ih} = \sum_{j=1}^{r_i-h} v_j^{(i)} \quad (h = 1, \dots, k-1; \theta_{ih} = 0 \text{ if } r_i - h < 1).$$

Let

$$f_j(\lambda) = \prod_{i=1}^t (w_i - \lambda)^{\theta_{ij}} \varphi_j(\lambda) \quad (j = 1, \dots, k-1),$$

where the $\varphi_j(\lambda)$ are polynomials in λ chosen arbitrarily but with the following properties :

(α) The leading coefficient and the degree of $\varphi_j(\lambda)$ ($j = 1, \dots, k-1$) are such that $f_j(\lambda)$ has degree $n + j$ and leading coefficient $(-1)^{n+j}$

(β) For $j = 1, \dots, k-1$ the roots of $\varphi_j(\lambda)$ are distinct, $\varphi_j(w_i) \neq 0$ ($i = 1, \dots, t$) and if $\varphi_j(\xi) = 0$ then $\varphi_{j+1}(\xi) \neq 0$.

Obviously there are infinitely many possibilities of choice for the $\varphi_j(\lambda)$ ($j = 1, \dots, k-1$).

Because of the lemma we can border A with a row (below) and a column (on the right hand side) to obtain a matrix A_1 with characteristic polynomial $f_1(\lambda)$ and such that in its Jordan normal form w_i ($i = 1, \dots, t$) appears in exactly $r_i - 1$ diagonal blocks whose orders are $v_1^{(i)}, \dots, v_{r_i-1}^{(i)}$. Now we can border A_1 with another row (below) and a column (on the right hand side) in such a way that we obtain a matrix A_2 with $f_2(\lambda)$ as characteristic polynomial and such that in the Jordan normal form of A_2 the characteristic root w_i ($i = 1, \dots, t$) appears in exactly $r_i - 2$ diagonal blocks of orders $v_1^{(i)}, \dots, v_{r_i-2}^{(i)}$. We can continue in this fashion up to the matrix A_{k-1} . Using now Theorem 1 of [3] with A_{k-1} , the proof is complete.

In an $(n + k) \times (n + k)$ matrix any principal minor of type $n \times n$ can be brought to the top left-hand corner by a permutation of rows and the same permutation of columns. This remark combined with the Theorem above solves the following problem: under what conditions does there exist an $(n + k) \times (n + k)$ complex matrix B of which A is the principal minor contained in the rows of orders i_1, \dots, i_n

($1 \leq i_1 < \dots < i_n \leq n + k$) and such that $f(\lambda)$ is its characteristic polynomial?

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Received May 10, 1968.

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The *Pacific Journal of Mathematics* is published monthly. Effective with Volume 16 the price per volume (3 numbers) is \$8.00; single issues, \$3.00. Special price for current issues to individual faculty members of supporting institutions and to individual members of the American Mathematical Society: \$4.00 per volume; single issues \$1.50. Back numbers are available.

Subscriptions, orders for back numbers, and changes of address should be sent to Pacific Journal of Mathematics, 103 Highland Boulevard, Berkeley, California, 94708.

PUBLISHED BY PACIFIC JOURNAL OF MATHEMATICS, A NON-PROFIT CORPORATION

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