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A CHARACTERIZATION OF NON-NEGATIVE MATRIX OPERATORS ON l^p TO l^q WITH $\infty > p \geqq q > 1$

M. KOSKELA

Ladyženskiĭ's characterization of nonnegative matrix operators on l^p to l^q $(\infty > p = q > 1)$ is extended to the case $\infty > p \geqq q > 1$. A solution is also given to a conjecture of Vere-Jones concerning nonnegative matrix operators on l^p.

1. Introduction. A scalar matrix $A = (a_{ij})_{i,j=1}^{\infty}$ is called nonnegative if $a_{ij} \geqq 0$ for all i, j. If A determines a matrix operator on l^p $(1 \leqq p < \infty)$ to l^q $(1 \leqq q < \infty)$, we denote the operator norm of A by

$$\|A\|_{p,q} = \sup\{\|Ax\|_q : \|x\|_p = 1\}.$$

The infinite unit matrix is denoted by E.

In [4] Ladyženskiĭ proved the following theorem: An infinite nonnegative matrix $A = (a_{ij})$ maps l^p $(1 < p < \infty)$ into itself if and only if there exist positive numbers C and $s_1, s_2, \cdots$ such that

$$\sum_{i=1}^{\infty} a_{ij}\left(\sum_{k=1}^{\infty} a_{ik}s_k\right)^{p-1} \leqq Cs_j^{p-1} \quad (j \geqq 1),$$

and then $\|A\|_{p,p} \leqq C^{1/p}$.

We shall extend the above result to the case where A maps l^p into l^q, $\infty > p \geqq q > 1$ (Theorem 1). Finally, a simple application of Ladyženskiĭ's theorem gives an affirmative answer to a conjecture of Vere–Jones (§3).

2. The main result. Our aim is to prove the following

THEOREM 1. *Let $\infty > p \geqq q > 1$. Then an infinite nonnegative matrix $A = (a_{ij})$ maps l^p into l^q if and only if there exist a positive constant C and a sequence $u = (u_j)_{j=1}^{\infty}$ of nonnegative numbers with the following properties:*

(i) $u_j = 0$ *if and only if* $a_{ij} = 0$ *for every* i;

(ii) $\|u\|_p \leqq 1$ *if* $p > q$;

(iii) *for each* $j = 1, 2, \cdots,$

$$\sum_{i=1}^{\infty} a_{ij}\left(\sum_{k=1}^{\infty} a_{ik}u_k\right)^{q-1} \leqq Cu_j^{p-1}. \tag{1}$$

The best value of C *in* (1) *for which such a sequence* u *can be found is* $(\|A\|_{p,q})^q$.

Proof. Sufficiency. Assume that C and u_j $(j \geqq 1)$ are positive numbers satisfying (ii) and (iii). We will show that

$$\|Ax\|_q \leqq C^{1/q}\|x\|_p, \qquad x \in l^p. \tag{2}$$

Let $x = (x_j) \in l^p$ be given. By Hölder's inequality,

$$\left|\sum_{j=1}^{\infty} a_{ij}x_j\right|^q \leqq \left(\sum_{j=1}^{\infty} a_{ij}u_j^{1-q}|x_j|^q\right)\left(\sum_{k=1}^{\infty} a_{ik}u_k\right)^{q-1},$$

$i = 1, 2, \cdots$. Combining this result with (1) we get

$$\|Ax\|_q^q \leqq C\sum_{j=1}^{\infty} u_j^{p-q}|x_j|^q.$$

If $p > q$, a second application of Hölder's inequality yields

$$\sum_{j=1}^{\infty} u_j^{p-q}|x_j|^q \leqq \|u\|_p^{p-q}\|x\|_p^q,$$

and thus (2) is established. (For $p = q$ see [**4**, p. 140].)

Necessity. Let $A = (a_{ij})$ be a nonnegative matrix taking l^p into l^q. Assume first that A is positive (i.e. $a_{ij} > 0$ for all i, j) and put $C = (\|A\|_{p,q})^q$. For each $n = 1, 2, \cdots$ we can then find a positive n-tuple $u^{(n)} = (u_j^{(n)})$ with $\|u^{(n)}\|_p = 1$ such that

$$\sum_{i=1}^{n} a_{ij}\left(\sum_{k=1}^{n} a_{ik}u_k^{(n)}\right)^{q-1} \leqq C(u_j^{(n)})^{p-1},$$

$j = 1, \cdots, n$ (see [**3**, §9] and [**6**, pp. 223–224]).

Define, for $j = 1, 2, \cdots$,

$$u_j = \underline{\lim}_n\,(u_j^{(n)}) \quad \text{or} \quad u_j = \underline{\lim}_n\,(u_j^{(n)}/u_1^{(n)})$$

according to whether $p > q$ or $p = q$. It is easy to see that $u = (u_j)_{j=1}^{\infty}$ is a sequence of positive numbers such that (ii) and (iii) are satisfied.

Finally, if some elements of A are zero, we can apply the above result to $A + \epsilon B$ $(\epsilon > 0)$, where B is a fixed positive matrix mapping l^p into l^q. A simple continuity argument $(\epsilon \to 0)$ completes the proof of the theorem.

COROLLARY 1. *Let* $1 < p < \infty$. *Then an infinite nonnegative matrix* $A = (a_{ij})$ *maps* l^p *into itself if and only if there exist positive numbers* C *and* $u_1, u_2, \cdots$ *such that*

$$\sum_{j=1}^{\infty} a_{ij} u_j \leqq C u_i, \qquad i = 1, 2, \cdots,$$

and

$$\sum_{i=1}^{\infty} a_{ij} u_i^{p-1} \leqq C u_j^{p-1}, \qquad j = 1, 2, \cdots.$$

If this is the case, then $\|A\|_{p,p} \leqq C$.

Proof. The "if" part is clear by Theorem 1, and the "only if" part follows by applying Theorem 1 to $A + E$.

REMARK 1. The statement of Theorem.1 does not hold for $1 \leqq p < q < \infty$. (Consider a diagonal matrix A with diagonal elements $a_j = u_j^{(p-q)/q}$, $u_j \downarrow 0$.)

REMARK 2. The case $p = 2$ of Corollary 1 is essentially due to Ladyženskiĭ [**4**, Remark 2]. The "if" part for $p = 2$ (with $u_j = 1$ for all j) is a result of Schur [**5**] (see also [**1**, p. 126], [**2**, Problem 37], [**6**, Theorem 6.12-A]).

3. Solution to a conjecture of Vere–Jones. In [**7**, p. 614], Vere–Jones formulated the following

Conjecture. (i) An infinite nonnegative matrix $A = (a_{ij})$ acts as a bounded linear operator on l^p $(1 < p < \infty)$ if and only if there exist a positive vector (μ_j) and a positive number ρ such that

$$\sum_{j=1}^{\infty} a_{ij} \mu_j^{1/p} \leqq \rho \mu_i^{1/p}, \qquad i = 1, 2, \cdots,$$

and

$$\sum_{i=1}^{\infty} a_{ij} \mu_i^{1/p'} \leqq \rho \mu_j^{1/p'}, \qquad j = 1, 2, \cdots,$$

where $p' = p/(p-1)$.

(ii) Moreover, the norm of the operator can be identified with the least number ρ for which such a vector (μ_j) can be found.

We note first that Part (i) of the conjecture is valid by Corollary 1. Part (ii), however, fails in general, as may be seen by means of the next two propositions. We denote the operator norm $\|\cdot\|_{p,p}$ by $\|\cdot\|_p$.

PROPOSITION 1. *Let* $1 < p < \infty$. *Assume that* $A = (a_{ij})$ *is an infinite nonnegative matrix operator on* l^p *such that Conjecture* (ii) *holds for* $A + E$. *Then*

$$\|A + E\|_p = \|A\|_p + 1.$$

Proof. Apply Corollary 1 to $A + E$.

PROPOSITION 2. *Let* $1 < p < \infty$ *and let* E_n *denote the unit* $n \times n$ *matrix. Given a nonnegative* $n \times n$ *matrix* A, *we have*

$$\|A + E_n\|_p = \|A\|_p + 1 \tag{3}$$

if and only if $\|A\|_p = \lambda_A$, *the greatest nonnegative eigenvalue of* A.

Proof. Choose a nonnegative n-tuple x such that $\|x\|_p = 1$ and $\|A + E_n\|_p = \|Ax + x\|_p$. Then (3) implies

$$\|Ax + x\|_p = \|Ax\|_p + 1 = \|A\|_p + 1,$$

whence $Ax = \lambda x$ for some $\lambda \geqq 0$. Now

$$\|A\|_p = \|Ax\|_p = \lambda \leqq \lambda_A \leqq \|A\|_p,$$

from which $\|A\|_p = \lambda_A$. The "if" part follows from

$$\lambda_A + 1 \leqq \|A + E_n\|_p \leqq \|A\|_p + 1.$$

In conclusion, we remark that Conjecture (ii) is true when $p = 2$ and A is symmetric. (Apply Theorem 1 to $n^{-1}A + E, n = 1, 2, \cdots$.)

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Vol. 75, No. 1 September, 1978

Mieczyslaw Altman, *General solvability theorems* 1

Denise Amar and Eric Amar, *Sur les suites d'interpolation en plusieurs variables* 15

Herbert Stanley Bear, Jr. and Gerald Norman Hile, *Algebras which satisfy a second order linear partial differential equation* 21

Marilyn Breen, *Sets in R^d having $(d-2)$-dimensional kernels* 37

Gavin Brown and William Moran, *Analytic discs in the maximal ideal space of $M(G)$* 45

Ronald P. Brown, *Quadratic forms with prescribed Stiefel-Whitney invariants* 59

Gulbank D. Chakerian and H. Groemer, *On coverings of Euclidean space by convex sets* 77

S. Feigelstock and Z. Schlussel, *Principal ideal and Noetherian groups* 87

Ralph S. Freese and James Bryant Nation, *Projective lattices* 93

Harry Gingold, *Uniqueness of linear boundary value problems for differential systems* 107

John R. Hedstrom and Evan Green Houston, Jr., *Pseudo-valuation domains* 137

William Josephson, *Coallocation between lattices with applications to measure extensions* 149

M. Koskela, *A characterization of non-negative matrix operators on l^p to l^q with $\infty > p \geq q > 1$* 165

Kurt Kreith and Charles Andrew Swanson, *Conjugate points for nonlinear differential equations* 171

Shoji Kyuno, *On prime gamma rings* 185

Alois Andreas Lechicki, *On bounded and subcontinuous multifunctions* 191

Roberto Longo, *A simple proof of the existence of modular automorphisms in approximately finite-dimensional von Neumann algebras* 199

Kenneth Millett, *Obstructions to pseudoisotopy implying isotopy for embeddings* 207

William F. Moss and John Piepenbrink, *Positive solutions of elliptic equations* 219

Mitsuru Nakai and Leo Sario, *Duffin's function and Hadamard's conjecture* 227

Mohan S. Putcha, *Word equations in some geometric semigroups* 243

Walter Rudin, *Peak-interpolation sets of class C^1* 267

Elias Saab, *On the Radon-Nikodým property in a class of locally convex spaces* 281

Stuart Sui Sheng Wang, *Splitting ring of a monic separable polynomial* 293