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

M. Koskela
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Ladyženskii’s characterization of nonnegative matrix operators on $l^p$ to $l^q$ ($\infty > p = q > 1$) is extended to the case $\infty > p \geq q > 1$. 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 non-negative if $a_{ij} \geq 0$ for all $i,j$. If $A$ determines a matrix operator on $l^p$ ($1 \leq p < \infty$) to $l^q$ ($1 \leq q < \infty$), 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] Ladyženskii 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

$$\sum_{i=1}^\infty a_{ij} \left( \sum_{k=1}^\infty a_{ik} s_k \right)^{p-1} \leq C s_j^{p-1} \quad (j \geq 1),$$

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

We shall extend the above result to the case where $A$ maps $l^p$ into $l^q$, $\infty > p \geq q > 1$ (Theorem 1). Finally, a simple application of Ladyženskii’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 $\infty > p \geq q > 1$. 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) $\|u\|_p \leq 1$ if $p > q$;
(iii) for each $j = 1, 2, \cdots$,

$$\sum_{i=1}^\infty a_{ij} \left( \sum_{k=1}^\infty a_{ik} u_k \right)^{q-1} \leq C u_j^{q-1}.$$
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 $u_j$ ($j \geq 1$) are positive numbers satisfying (ii) and (iii). We will show that

$$\|Ax\|_q \leq C^{1/q} \|x\|_p, \quad x \in l^p.$$  

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

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

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

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

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

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

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

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

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

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

$$u_j = \lim_n (u_j^{(n)}) \quad \text{or} \quad u_j = \lim_n (u_j^{(n)}/u_1^{(n)})$$

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 $u_1, u_2, \ldots$ such that

$$\sum_{j=1}^{\infty} a_{ij} u_j \leq C u_i, \quad i = 1, 2, \ldots,$$

and

$$\sum_{i=1}^{\infty} a_{ij} u_i^{p-1} \leq C u_j^{p-1}, \quad j = 1, 2, \ldots.$$

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

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 $1 \leq p < q < \infty$. (Consider a diagonal matrix $A$ with diagonal elements $a_{ij} = u_j^{-q/p}, u_j \downarrow 0$.)

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 $(\mu_i)$ and a positive number $\rho$ such that

$$\sum_{j=1}^{\infty} a_{ij} \mu_i^{1/p} \leq \rho \mu_i^{1/p}, \quad i = 1, 2, \ldots,$$

and

$$\sum_{i=1}^{\infty} a_{ij} \mu_i^{1/p'} \leq \rho \mu_j^{1/p'}, \quad j = 1, 2, \ldots,$$

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

(ii) Moreover, the norm of the operator can be identified with the least number $\rho$ for which such a vector $(\mu_i)$ 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 $\| \cdot \|_p$ 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

(3) \[ \| A + E_n \|_p = \| A \|_p + 1 \]

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 $\lambda \geq 0$. Now

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

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

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

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

**References**


Received January 20, 1977 and in revised form May 27, 1977.

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The Pacific Journal of Mathematics is issued monthly as of January 1966. Regular subscription rate: $72.00 per year (6 Vols., 12 issues). Special rate: $36.00 a year to individual members of supporting institutions.

Subscriptions, orders for numbers issued in the last three calendar years, and changes of address should be sent to Pacific Journal of Mathematics, 103 Highland Boulevard, Berkeley, California, 94708.

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Printed at Jerusalem Academic Press, POB 2390, Jerusalem, Israel.

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<table>
<thead>
<tr>
<th>Title</th>
<th>Page</th>
</tr>
</thead>
<tbody>
<tr>
<td>Mieczyslaw Altman, <em>General solvability theorems</em></td>
<td>1</td>
</tr>
<tr>
<td>Denise Amar and Eric Amar, <em>Sur les suites d’interpolation en plusieurs variables</em></td>
<td>15</td>
</tr>
<tr>
<td>Herbert Stanley Bear, Jr. and Gerald Norman Hile, <em>Algebras which satisfy a second order linear partial differential equation</em></td>
<td>21</td>
</tr>
<tr>
<td>Marilyn Breen, <em>Sets in $\mathbb{R}^d$ having $(d-2)$-dimensional kernels</em></td>
<td>37</td>
</tr>
<tr>
<td>Gavin Brown and William Moran, <em>Analytic discs in the maximal ideal space of $M(G)$</em></td>
<td>45</td>
</tr>
<tr>
<td>Ronald P. Brown, <em>Quadratic forms with prescribed Stiefel-Whitney invariants</em></td>
<td>59</td>
</tr>
<tr>
<td>Gulbank D. Chakerian and H. Groemer, <em>On coverings of Euclidean space by convex sets</em></td>
<td>77</td>
</tr>
<tr>
<td>S. Feigelstock and Z. Schlussel, <em>Principal ideal and Noetherian groups</em></td>
<td>87</td>
</tr>
<tr>
<td>Ralph S. Freese and James Bryant Nation, <em>Projective lattices</em></td>
<td>93</td>
</tr>
<tr>
<td>Harry Gingold, <em>Uniqueness of linear boundary value problems for differential systems</em></td>
<td>107</td>
</tr>
<tr>
<td>John R. Hedstrom and Evan Green Houston, Jr., <em>Pseudo-valuation domains</em></td>
<td>137</td>
</tr>
<tr>
<td>William Josephson, <em>Coallocation between lattices with applications to measure extensions</em></td>
<td>149</td>
</tr>
<tr>
<td>M. Koskela, <em>A characterization of non-negative matrix operators on $l^p$ to $l^q$ with $\infty &gt; p \geq q &gt; 1$</em></td>
<td>165</td>
</tr>
<tr>
<td>Kurt Kreith and Charles Andrew Swanson, <em>Conjugate points for nonlinear differential equations</em></td>
<td>171</td>
</tr>
<tr>
<td>Shoji Kyuno, <em>On prime gamma rings</em></td>
<td>185</td>
</tr>
<tr>
<td>Alois Andreas Lechicki, <em>On bounded and subcontinuous multifunctions</em></td>
<td>191</td>
</tr>
<tr>
<td>Roberto Longo, <em>A simple proof of the existence of modular automorphisms in approximately finite-dimensional von Neumann algebras</em></td>
<td>199</td>
</tr>
<tr>
<td>Kenneth Millett, <em>Obstructions to pseudoisotopy implying isotopy for embeddings</em></td>
<td>207</td>
</tr>
<tr>
<td>William F. Moss and John Piepenbrink, <em>Positive solutions of elliptic equations</em></td>
<td>219</td>
</tr>
<tr>
<td>Mitsuru Nakai and Leo Sario, <em>Duffin’s function and Hadamard’s conjecture</em></td>
<td>227</td>
</tr>
<tr>
<td>Mohan S. Putcha, <em>Word equations in some geometric semigroups</em></td>
<td>243</td>
</tr>
<tr>
<td>Walter Rudin, <em>Peak-interpolation sets of class $C^1$</em></td>
<td>267</td>
</tr>
<tr>
<td>Elias Saab, <em>On the Radon-Nikodým property in a class of locally convex spaces</em></td>
<td>281</td>
</tr>
<tr>
<td>Stuart Sui Sheng Wang, <em>Splitting ring of a monic separable polynomial</em></td>
<td>293</td>
</tr>
</tbody>
</table>