

MATRICES WHICH COMMUTE WITH A GIVEN MATRIX UPON A SUBSPACE^(*)

by
M^a Asunción Beitia^(**)

INTRODUCTION

Let $M_n(\mathbb{F})$ be the vector space of the n -square matrices over \mathbb{F} . For $n \times n$ matrices A and B belonging to $M_n(\mathbb{F})$ we define:

$$[A, B] := AB - BA \quad \text{and} \quad C(A) = \{ X \in M_n(\mathbb{F}) / [A, X] = 0 \}$$

If the characteristic polynomial of A is linearly factorizable in \mathbb{F} , then the dimension of this vector subspace of $M_n(\mathbb{F})$ is well known:

a) In terms of the Segre Characteristic of the matrix A ,

$$[(n_{1s_1}, n_{1,s_1-1}, \dots, n_{12}, n_{11}), \dots, (n_{rs_r}, n_{r,s_r-1}, \dots, n_{r2}, n_{r1})] : \\ \dim C(A) = \sum_{i=1}^r \sum_{j=1}^{s_i} (2s_i - 2j + 1)n_{ij} \quad (\text{see [3]})$$

b) In terms of the Weyr characteristic of the matrix A , (conjugate of Segre's one), $[(m_{11}, m_{12}, \dots, m_{1t_1}), \dots, (m_{rt_r}, m_{r2}, \dots, m_{rt_r})]$:

$$\dim C(A) = \sum_{k=1}^r \sum_{i=1}^{t_k} m_{ki}^2 \quad (\text{see [1]})$$

c) In terms of the degrees of invariant polynomials of A , n_1, \dots, n_t :

$$\dim C(A) = \sum_{i=1}^t (2i-1)n_i \quad (\text{see [2], Chapter 8})$$

d) In terms of the conjugate partition (k_1, \dots, k_s) of (n_1, \dots, n_t) :

$$\dim C(A) = \sum_{i=1}^s k_i^2$$

We study in this paper the problem of the n -square matrices X which commute with the given matrix A upon a vector subspace E of \mathbb{F}^{nx1} .

(*) This work has been supported in part by the Acción Integrada Hispano-Portuguesa nº 17/5, 1984

(**) Author's address: Departamento de Matemáticas, Escuela Universitaria de Magisterio, 01006 Vitoria-Gasteiz, Alava.

Let $M_E(A) = \{ X \in M_n(\mathbb{F}) / [A, X]v = 0 \text{ for every } v \in E \}$

We look for lower and upper bounds for the dimension of $M_E(A)$ in terms of A and E .

Problem 1. Find lower and upper bounds for the dimension of $M_E(A)$, when E is any subspace of \mathbb{F}^{nx1} .

Problem 2. Find lower and upper bounds for the dimension of $M_E(A)$, when $\dim E = m$ is fixed.

RESULTS

Theorem 1. Let $A \in M_n(\mathbb{F})$ be diagonalizable, E a subspace of \mathbb{F}^{nx1} such that $\dim E = 1$. Then:

$$\dim M_E(A) \leq n^2 - (n - k_1)$$

where k_1 is the number of invariant polynomials of A distinct from 1.

Theorem 2. Let $A \in M_n(\mathbb{F})$ be diagonalizable, and $k_1 \geq k_2 \geq \dots \geq k_s$ the multiplicities of its eigenvalues. Let E be a subspace of \mathbb{F}^{nx1} such that $\dim E = m$. Let r and t the numbers verifying:

$$m > \sum_{i=1}^{r-1} k_i, \quad m \leq \sum_{i=1}^r k_i$$

and $n - k_i < m$ ($i=1, \dots, t$), $n - k_i \geq m$ ($i=t+1, \dots, s$)

Then:

$$n^2 - nm + \sum_{i=1}^t k_i^2 - (n-m) \sum_{i=1}^t k_i \leq \dim M_E(A) \leq n^2 - m(n - k_r) - k_r \sum_{i=1}^{r-1} k_i + \sum_{i=1}^{r-1} k_i^2$$

To prove these theorems we use the following:

Lemma 1. Let E be the space spanned by the column vectors v_1, v_2, \dots, v_m . Let V be the matrix having v_1, v_2, \dots, v_m as columns. Then:

$$(AX - XA)V = 0 \iff (I_n \otimes V^T)(A \otimes I_n - I_n \otimes A^T)x = 0$$

where x denotes $\text{vec}(X) = (x_{11}, x_{12}, \dots, x_{1n}, \dots, x_{n1}, x_{n2}, \dots, x_{nn})^T$ and \otimes denotes the Kronecker product. A and X are n -square matrices belonging to $M_n(\mathbb{F})$.

Lemma 2. Let $A \in \mathbb{F}^{mxn}$ be a matrix partitioned as follows:

$$A = (A_1, A_2, \dots, A_s) \text{ where } A_i \in \mathbb{F}^{mxk_i} \quad i=1, \dots, s \quad \sum_{i=1}^s k_i = n, \quad m \leq n. \text{ We}$$

suppose that $r(\mathbf{A}) = m$ (where r denotes the rank). If we set $\mathbf{C}_j = (\mathbf{A}_1, \mathbf{A}_2, \dots, \mathbf{0}_j, \dots, \mathbf{A}_s)$ where $\mathbf{0}_j \in \mathbb{F}^{m \times k}$, $j=1, \dots, s$, then:

$$\sum_{i=1}^s r(\mathbf{C}_i) \geq (s-1)m$$

Remarks. Theorem 1 solves Problem 1 for the case of diagonalizable matrices, since if \mathbf{E}_1 is a subspace of \mathbf{E}_2 , then $\mathbf{M}_{\mathbf{E}_2}(\mathbf{A}) \subseteq \mathbf{M}_{\mathbf{E}_1}(\mathbf{A})$, and so,

$\dim \mathbf{M}_{\mathbf{E}_2}(\mathbf{A}) \leq \dim \mathbf{M}_{\mathbf{E}_1}(\mathbf{A})$. Thus, if \mathbf{A} is a diagonalizable matrix, for every subspace \mathbf{E} of $\mathbb{F}^{n \times 1}$, the following relations holds:

$$\dim \mathbf{C}(\mathbf{A}) \leq \dim \mathbf{M}_{\mathbf{E}}(\mathbf{A}) \leq n^2 - (n-k_1)$$

Theorem 2 solves Problem 2 for the case of diagonalizable matrices, and if $m=n$, we have $t=s$ and $r=s$, so:

$$\dim \mathbf{M}_{\mathbb{F}^{n \times 1}}(\mathbf{A}) \geq \sum_{i=1}^s k_i^2 \text{ and } \dim \mathbf{M}_{\mathbb{F}^{n \times 1}}(\mathbf{A}) \leq nk_s + \sum_{i=1}^{s-1} k_i^2 - k_s \sum_{i=1}^{s-1} k_i = \sum_{i=1}^s k_i^2$$

Then, $\dim \mathbf{M}_{\mathbb{F}^{n \times 1}}(\mathbf{A}) = \sum_{i=1}^s k_i^2$. This formula coincides with the expression given in d), since if the matrix is diagonalizable, k_1, \dots, k_s the multiplicities of its eigenvalues, and n_1, \dots, n_t the degrees of its invariant polynomials, then (k_1, \dots, k_s) is the conjugate partition of (n_1, \dots, n_t) .

References

- [1] W. Brandenbusch, Die Anzahl linear unabhängiger Matrizen X , die mit einer bestimmten Matrix A kommutieren, ausgedrückt in den Weyrschen Charakteristiken, *ZAMM* 60, 205 (1980)
- [2] F.R. Gantmacher, *Théorie des Matrices* tome 1, Dunod, París (1966)
- [3] J. M. Gracia, Dimension of the solution Spaces of the Matrix Equations $[A, [A, X]] = 0$ and $[A, [A, [A, X]]] = 0$, *L.M.A.* 9 (1980), 195-200
- [4] G. Marsaglia and G.P.H. Styan, Equalities and Inequalities for Ranks of Matrices, *L.M.A.* 2 (1974), 269-292

THIS PAPER IS TO APPEAR IN PORTUGALIAE MATHEMATICA.

Vitoria-Gasteiz, December 17, 1985