

## A PROPERTY OF A SYSTEM OF DETERMINANTAL EQUATIONS

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The aim of the paper is to show a property of the solutions of a system of determinantal equations. As an application we prove that an assertion is true if  $n = 1, 2, 3$ , but it does not hold if  $n = 4$ .

Properties of solutions of systems of nonlinear equations were investigated by many authors [1-8]. For a comprehensive survey on the systems of polynomial equations, see the relevant chapters in [1,2].

When the nonlinear equations are defined in terms of determinants, they are called determinantal equations (see [3] and [7]). The aim of the present paper is to exhibit a property of the solutions of a system of determinantal equations.

Let  $A$  be a square matrix and consider the polynomial map  $p(t) = \det(tI - A)$ ,  $t \in \mathbf{C}$  and the set  $\sigma(A) = \{t \in \mathbf{C} : p(t) = 0\}$ . The polynomial  $p$  is called the characteristic polynomial of the matrix  $A$  and  $\sigma(A)$  is called the spectrum of  $A$ . The elements of  $\sigma(A)$  are called eigenvalues of  $A$ .

If  $q$  is a polynomial with complex coefficients

$$q(x) = c_0 x^m + c_1 x^{m-1} + \dots + c_m,$$

then we shall define the matrix

$$q(A) = c_0 A^m + c_1 A^{m-1} + \dots + c_{m-1} A + c_m I$$

Denote by  $M_n(K)$  the set of all square matrices of dimension  $n$  whose entries belong to the field  $K$ .

**Theorem 1.** *Let  $f_1, f_2, \dots, f_n$  be monic polynomials with real coefficients whose roots are located on the unit circle and are different from  $\pm 1$ . Denote*

$$A = \{A \in M_{2n}(\mathbf{R}) : \det[f_j(A)] = 0, \forall j \in \{1, 2, \dots, n\}\} \quad B = \{A \in M_{2n}(\mathbf{R}) : \det(A) = 1\}$$

*Then the following assertions are equivalent:*

1.  $\gcd(f_j, f_k) = 1$  for every  $j \neq k$
2.  $A \subset B$

*Proof.* To prove  $1 \Rightarrow 2$  suppose that  $\gcd(f_j, f_k) = 1$  for  $j \neq k$  and let  $A \in A$ . Note that if  $\lambda \in \sigma(A)$  then  $f_j(\lambda) \in \sigma(f_j(A))$ . Since  $0 = \det[f_1(A)] = \prod_{\lambda \in \sigma(A)} f_1(\lambda)$  it follows that there exists  $\lambda_1 \in \sigma(A)$  such that  $f_1(\lambda_1) = 0$ . One can easily see that  $|\lambda_1| = 1$  and  $f_1(\bar{\lambda}_1) = 0$ . Since  $0 = \det[f_2(A)] = \prod_{\lambda \in \sigma(A)} f_2(\lambda)$  it follows that there exists  $\lambda_2 \in \sigma(A)$  such that  $|\lambda_2| = 1$  and  $f_2(\lambda_2) = f_2(\bar{\lambda}_2) = 0$ . By  $\gcd(f_1, f_2) = 1$  it follows that  $\lambda_1 \neq \lambda_2$ . If we iterate the argument we obtain that for every  $j \in \{2, 3, \dots, n\}$  there exists

$$\lambda_j \in \sigma(A) - \{\lambda_1, \lambda_2, \dots, \lambda_{j-1}\} \text{ such that } |\lambda_j| = 1, f_j(\lambda_j) = f_j(\bar{\lambda}_j) = 0.$$

Consequently  $\sigma(A) = \{ \lambda_1, \bar{\lambda}_1, \lambda_2, \bar{\lambda}_2, \dots, \lambda_n, \bar{\lambda}_n \}$  whence

$$\det A = \prod_{\lambda \in \sigma(A)} \lambda = \lambda_1 \bar{\lambda}_1 \lambda_2 \bar{\lambda}_2 \dots \lambda_n \bar{\lambda}_n = |\lambda_1 \lambda_2 \dots \lambda_n|^2 = 1$$

To prove  $2 \Rightarrow 1$ , suppose that  $\gcd(f_1, f_2) = d$  is a nonconstant polynomial. Let  $\lambda_2, \lambda_3, \dots, \lambda_n$  be complex numbers such that  $d(\lambda_2) = 0$  and  $f_j(\lambda_j) = 0, j = 3, 4, \dots, n$ . One can easily see that  $\lambda_j \in \mathbf{C} - \mathbf{R}, |\lambda_j| = 1$  for  $j = 2, 3, \dots, n$ . Let  $t_j \in \mathbf{R}$  be such that  $\lambda_j = \cos t_j + i \sin t_j$  for  $j = 2, 3, \dots, n$  and consider the matrices

$$A_j = \begin{pmatrix} \cos t_j & \sin t_j \\ -\sin t_j & \cos t_j \end{pmatrix} \quad j = 2, 3, \dots, n$$

By  $d(\lambda_2) = 0$  it follows that  $d(A_2) = 0$  whence  $f_1(A_2) = f_2(A_2) = 0$ . By  $f_j(\lambda_j) = 0$  it follows that  $f_j(A_j) = 0, j = 3, 4, \dots, n$ . Consider the  $2n \times 2n$  matrix

$$A = \begin{pmatrix} A_1 & 0 & 0 & \dots & 0 \\ 0 & A_2 & 0 & \dots & 0 \\ 0 & 0 & A_3 & \dots & 0 \\ \dots & \dots & \dots & \dots & \dots \\ 0 & 0 & 0 & \dots & A_n \end{pmatrix}$$

with  $A_1 = 0$ . We shall use the shorthand  $A = \text{diag}(A_1, A_2, \dots, A_n)$ . Note that:

$$\begin{aligned} f_1(A) &= \text{diag}((f_1(0), 0, f_1(A_3), \dots, f_1(A_n))), \\ f_2(A) &= \text{diag}((f_2(0), 0, f_2(A_3), \dots, f_2(A_n))), \\ f_3(A) &= \text{diag}((f_3(0), f_3(A_2), 0, \dots, f_3(A_n))), \\ &\dots \dots \dots \\ f_n(A) &= \text{diag}((f_n(0), f_n(A_2), f_n(A_3), \dots, f_n(A_{n-1}), 0)). \end{aligned}$$

Thus  $\det[f_j(A)] = 0$  for every  $j = 1, 2, \dots, n$ . Note that  $\det A = \det A_1 \det A_2 \dots \det A_n = 0$ . Consequently  $A \in \mathbf{A} - \mathbf{B}$ . This contradicts assertion 2.

**Corollary 2.** Let  $f_1, f_2, \dots, f_n$  be irreducible monic polynomials with real coefficients whose roots are located on the unit circle and are different from  $\pm 1$ . Suppose that  $A \in M_{2n}(\mathbf{R})$  is a matrix such that  $\det[f_j(A)] = 0$  for every  $j = 1, 2, \dots, n$ . If  $f_1, f_2, \dots, f_n$  are distinct then  $\det A = 1$ .

**Corollary 3.** Let  $m_j \geq 2, j = 1, 2, \dots, n$  be natural numbers such that  $\gcd(m_j, m_k) = 1$  for every  $j \neq k$ . Denote  $f_j(t) = 1 + t + t^2 + \dots + t^{m_j-1}; j = 1, 2, \dots, n$ . If  $A \in M_{2n}(\mathbf{R})$  is a matrix such that  $\det[f_j(A)] = 0, j = 1, 2, \dots, n$  then  $\det A = 1$ .

*Proof.* One can easily see that all the roots of the polynomials  $f_j, j = 1, 2, \dots, n$  are located on the unit circle and are different from  $\pm 1$ . Since  $\gcd(t^j - 1, t^k - 1) = t^{\gcd(j, k)} - 1$  it follows that  $\gcd(f_j, f_k) = 1$  for  $j \neq k$ . The conclusion of the corollary follows at once from Theorem 1.

Consider the following statement:

**Statement A5.** Let  $n \in \mathbf{N}^*$  and  $A, B \in M_{2n}(\mathbf{R})$ . If  $AB = BA$  and

$$(*) \sum_{k=1}^n \det[A^{2k} + A^{2k-1}B + \dots + AB^{2k-1} + B^{2k}] = 0 \text{ then } \det A = \det B.$$

One can easily note that:

**Remark 4.** *The conclusion of statement A5 holds if the matrices  $A$  and  $B$  are singular.*

**Remark 5.** *Since  $\det[A^{2k} + A^{2k-1}B + \dots + AB^{2k-1} + B^{2k}] \geq 0$  for every  $k \geq 1$  it follows that the equation (\*) implies that  $\det[A^{2k} + A^{2k-1}B + \dots + AB^{2k-1} + B^{2k}] = 0$  for every  $k = 1, 2, \dots, n$*

**Remark 6.** *Statement A5 is equivalent to*

**Statement A5'.** *If  $f_j(t) = 1 + t + t^2 + \dots + t^{2j}$ ,  $j = 1, 2, \dots, n$  and  $C \in M_{2n}(\mathbf{R})$  is a matrix such that  $\det[f_j(C)] = 0$  for every  $j = 1, 2, \dots, n$  then  $\det(C) = 1$ .*

**Remark 7.** *From Theorem 1 we see that the conclusion of statement A5' holds if  $n = 1, 2, 3$  but it does not hold if  $n = 4$ . In the latter case we see that  $\gcd(f_1, f_4) = f_1 \neq \text{const.}$*

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