

Some Algebraic and Analytical Properties of Special Matrices

Laith K. Shaakir

Akram S. Mohamed

Nazar K. Hussein

College of Computer Sciences and Mathematics

University of Tikrit

Received on: 02/02/2011

Accepted on: 04/04/2011

ABSTRACT

In this work we present a subset of $M_{n \times n}$ ($M_{n \times n}$ is the set of all $n \times n$ matrices) which we called the set of special matrices and denoted it by $S_{n \times n}$. We give some important properties of $S_{n \times n}$.

Keywords: Algebraic Properties, Analytical Properties, Special Matrices.

بعض الخصائص الجبرية والتحليلية للمصفوفات الخاصة

نزار حسين

أكرم محمد

ليث شاكر

كلية علوم الحاسوب والرياضيات، جامعة تكريت

تاريخ قبول البحث: 2011/04/04

تاريخ استلام البحث: 2011/02/02

المخلص

في هذا البحث قدمنا مجموعة جزئية من مجموعة المصفوفات $M_{n \times n}$ والتي رمزنا لها بالرمز $S_{n \times n}$ وأسميناها مجموعة المصفوفات الخاصة. ودرسنا بعض من خواصها. الكلمات المفتاحية: الخصائص الجبرية، الخصائص التحليلية، المصفوفات الخاصة.

1. Introduction

Let $M_{n \times n}$ be the set of all $n \times n$ matrices that is $M_{n \times n} = \{[a_{ij}] : a_{ij} \in \phi, i, j = 1, 2, \dots, n\}$. It is known that $M_{n \times n}$ is a vector space over ϕ with respect to the vector addition and scalar multiplication defined by $[a_{ij}] + [b_{ij}] = [a_{ij} + b_{ij}]$ and $c[a_{ij}] = [ca_{ij}]$ for every $[a_{ij}], [b_{ij}] \in M_{n \times n}$ and $c \in \phi$. The matrix $A = [a_{ij}] \in M_{n \times n}$ is called special matrix if it can be written as

$$A = \begin{bmatrix} a_1 & a_2 & \cdots & a_n \\ a_n & a_1 & \cdots & a_{n-1} \\ a_{n-1} & a_n & \cdots & a_{n-2} \\ \vdots & \vdots & \vdots & \vdots \\ a_2 & a_3 & \cdots & a_1 \end{bmatrix}$$

We denote $S_{n \times n}$ to the set of all $n \times n$ special matrices i.e $S_{n \times n} = \{A = [a_{ij}] : A \text{ is special matrix}\}$. It is clear that $A + B \in S_{n \times n}$ and $\alpha A \in S_{n \times n}$, for every $A, B \in S_{n \times n}$ and α is scalar, Then $S_{n \times n}$ is a subspace of $M_{n \times n}$.

In this paper we study the special matrices, and we give some properties of $S_{n \times n}$.

2. Some Properties of Special Matrices

In this section we study some properties of special matrices. One can prove easily the following remark.

Remark (2.1):

1- The basis of $S_{n \times n}$ is

$$\left\{ \begin{bmatrix} 1 & 0 & \cdots & 0 \\ 0 & 1 & \ddots & \vdots \\ \vdots & \ddots & \ddots & 0 \\ 0 & \cdots & 0 & 1 \end{bmatrix}, \begin{bmatrix} 0 & 1 & \cdots & 0 \\ 0 & 0 & \ddots & \vdots \\ \vdots & \ddots & \ddots & 1 \\ 1 & \cdots & 0 & 0 \end{bmatrix}, \dots, \begin{bmatrix} 0 & 0 & \cdots & 1 \\ 1 & 0 & \ddots & \vdots \\ \vdots & \ddots & \ddots & 0 \\ 0 & \cdots & 1 & 0 \end{bmatrix} \right\};$$

and the dimension of $S_{n \times n}$ is n .

2- The usual product of two matrices $A, B \in S_{n \times n}$ is also in $S_{n \times n}$, i.e. $AB \in S_{n \times n}$ for every $A, B \in S_{n \times n}$.

Recall that the complex number λ is an eigenvalue of the matrix A , if there exists a non-zero vector X such that $AX = \lambda X$, then the vector X is called eigenvector for the matrix A with respect to the eigenvalue λ .

Definition (2.2) [1]:

Let λ be an eigenvalue of the matrix A , the multiplicity of λ is the number of linearly independent eigenvectors corresponding to the eigenvalue λ .

Remark (2.3) [1]:

Let A be an $n \times n$ matrix then

- 1- The matrix A has exactly n eigenvalues.
- 2- If the eigenvalues of A are distinct, then the eigenvectors corresponding to these eigenvalues are linearly independent.

Lemma (2.4) [3]:

The equation $Z^n = 1$ has n distinct non-zero roots in the field of complex numbers.

In the following theorem we find the eigenvalues and the eigenvectors for any special matrix.

Theorem (2.5):

Let A be a special matrix, i.e.,

$$A = \begin{bmatrix} a_1 & a_2 & \cdots & a_n \\ a_n & a_1 & \cdots & a_{n-1} \\ a_{n-1} & a_n & \cdots & a_{n-2} \\ \vdots & \vdots & \vdots & \vdots \\ a_2 & a_3 & \cdots & a_1 \end{bmatrix}.$$

Then, the eigenvalues of A are $\lambda_r = \sum_{i=1}^n a_i p_r^{i-1}$, $r = 1, 2, \dots, n$ where p_1, p_2, \dots, p_n are the roots of the equation $Z^n = 1$ also

$$Y_r = \begin{bmatrix} 1 \\ p_r \\ p_r^2 \\ \vdots \\ p_r^{n-1} \end{bmatrix}$$

is the eigenvector corresponding to the eigenvalue λ_r , $r = 1, 2, \dots, n$

Proof:

The eigenvalue λ and the eigen vector

$$Y = \begin{bmatrix} y_1 \\ y_2 \\ \vdots \\ y_n \end{bmatrix}$$

for the matrix A satisfy the system $AY = \lambda Y$. This system can be written as follows

$$\sum_{k=1}^{n-m} a_k y_{k+m} + \sum_{k=n-m+1}^n a_k y_{k-(n-m)} = \lambda y_{m+1}, \quad m = 0, 1, 2, \dots, n-1.$$

Put $y_k = p^{k-1}$, $k = 1, 2, \dots, n$ where p is a root of the equation $Z^n = 1$.

$$\sum_{k=1}^{n-m} a_k p^{k+m-1} + \sum_{k=n-m+1}^n a_k p^{k-(n-m)-1} = \lambda p^{m+1-1}, \quad m = 0, 1, 2, \dots, n-1$$

$$\sum_{k=1}^{n-m} a_k p^m p^{k-1} + \sum_{k=n-m+1}^n a_k p^m p^{-n} p^{k-1} = \lambda p^m, \quad m = 0, 1, 2, \dots, n-1$$

$$\sum_{k=1}^{n-m} a_k p^{k-1} + p^{-n} \sum_{k=n-m+1}^n a_k p^{k-1} = \lambda, \quad m = 0, 1, 2, \dots, n-1$$

Since p is root of the equation $Z^n = 1$, then $p^{-n} = \frac{1}{p^n} = 1$ and hence $\lambda = \sum_{k=1}^n a_k p^{k-1}$

and since the equation $Z^n = 1$ have n roots say p_1, p_2, \dots, p_n then we have

eigenvalues: $\lambda_r = \sum_{i=1}^n a_i p_r^{i-1}$ $r = 1, 2, \dots, n$, and the eigenvector for λ_r is

$$Y_r = \begin{bmatrix} 1 \\ p_r \\ p_r^2 \\ \vdots \\ p_r^{n-1} \end{bmatrix}, \quad r = 1, 2, \dots, n$$

Corollary (2.6) :

Let A, B be special matrices. If $\lambda_1, \lambda_2, \dots, \lambda_n$ are eigenvalues of A with respect to the eigenvectors $X_j = [1, p_j, p_j^2, \dots, p_j^{n-1}]$, $j = 1, 2, \dots, n$, respectively and $\beta_1, \beta_2, \dots, \beta_n$ are eigenvalues of B with respect to the eigenvectors

$X_j = [1, p_j, p_j^2, \dots, p_j^{n-1}]$, $j = 1, 2, \dots, n$ respectively then the eigenvalues of the matrix AB are $\beta_1\lambda_1, \beta_2\lambda_2, \dots, \beta_n\lambda_n$.

Proof:

We have $AX_j = \lambda_j X_j$ and $BX_j = \beta_j X_j$ where $j = 1, 2, \dots, n$. Therefore

$$(AB)X_j = A\beta_j X_j = \beta_j AX_j = \beta_j \lambda_j X_j, \quad j = 1, 2, \dots, n.$$

Then, $\{\beta_j \lambda_j\}$, $j = 1, 2, \dots, n$ are eigenvalues of the matrix AB .

Corollary (2.7):

The eigen vectors $X_j = [1, p_j, p_j^2, \dots, p_j^{n-1}]$, $j = 1, 2, \dots, n$ in Theorem(2.5) are linearly independent.

Proof:

Since the roots $\{p_j\}$, $j = 1, 2, \dots, n$ of the equation $Z^n = 1$ are distinct then the determinant of the matrix

$$\begin{bmatrix} 1 & 1 & \dots & 1 \\ p_1 & p_2 & \dots & p_n \\ p_1^2 & p_2^2 & \dots & p_n^2 \\ \vdots & \vdots & \vdots & \vdots \\ p_1^{n-1} & p_2^{n-1} & \dots & p_n^{n-1} \end{bmatrix}$$

is non-zero [1] (this determinant is called Vandermonde determinant), therefore the vector X_j , $j = 1, 2, \dots, n$ are linearly independent.

Recall that if A and B are two $n \times n$ matrices then A is similar to B if there exists an invertible matrix P such that $A = P^{-1}BP$.

Definition (2.8) [1]:

The matrix A is diagonalizable if A is similar to a diagonal matrix.

Theorem (2.9) [1]:

The $n \times n$ matrix A is diagonalizable if and only if A has n linearly independent eigenvectors, in this case A is similar to a diagonal matrix D with the elements of main diagonal are the eigenvalues of A and $P^{-1}AP = D$ where the columns of P are the n linearly independent eigenvectors of A .

The following results follows from Corollary(2.7) and Theorem(2.9).

Theorem (2.10):

If A is a special matrix then A is similar to the diagonal matrix D with the elements of main diagonal are the eigenvalues of A .

Corollary (2.11):

If A and B are special matrices, then $AB = BA$.

Proof:

Since A and B are special matrices, then $A = PD_1P^{-1}$ and $B = PD_2P^{-1}$ where the columns of the matrix P are the eigenvectors $X_j = [1, p_j, p_j^2, \dots, p_j^{n-1}]$, $j = 1, 2, \dots, n$. Therefore,

$$AB = PD_1P^{-1}PD_2P^{-1} = PD_1D_2P^{-1} = PD_2D_1P^{-1} = PD_2P^{-1}PD_1P^{-1} = BA.$$

Corollary (2.12):

Let A be a special matrix, then a matrix A is invertible if and only if the zero number is not eigenvalue of A .

Proof:

From Theorem (2.10), A is diagonalizable, i.e $A = PDP^{-1}$ where

$$D = \begin{bmatrix} \lambda_1 & & & 0 \\ & \lambda_2 & & \\ & & \ddots & \\ 0 & & & \lambda_n \end{bmatrix}, \{\lambda_i\} \text{ are eigenvalues of } A,$$

Now if $\lambda_i \neq 0$ for each i then D is invertible where

$$D^{-1} = \begin{bmatrix} 1/\lambda_1 & & & 0 \\ & 1/\lambda_2 & & \\ & & \ddots & \\ 0 & & & 1/\lambda_n \end{bmatrix}$$

Therefore, $A^{-1} = PD^{-1}P^{-1}$.

Conversely, since $A = PDP^{-1}$ then $D = P^{-1}AP$, where

$$D = \begin{bmatrix} \lambda_1 & & & 0 \\ & \lambda_2 & & \\ & & \ddots & \\ 0 & & & \lambda_n \end{bmatrix}, \{\lambda_i\} \text{ are eigenvalues of } A. \text{ Since } A \text{ is invertible then } D \text{ is also}$$

invertible, where $D^{-1} = P^{-1}A^{-1}P$ and hence $\lambda_i \neq 0$ for each i .

Recall that the rank of the matrix A is the number of the linearly independent rows in A .

Theorem (2.13) [1]:

Let A be $n \times n$ matrix. Then A is invertible if and only if the rank of A is equal to n .

The following results follows from Corollary(2.12) and Theorem(2.13)

Remark(2.14):

Let A be an $n \times n$ special matrix then the rank of A is equal to n if and only if zero is not eigenvalue of A .

Lemma (2.15): If

$$A = \begin{bmatrix} a_1 & a_2 & \cdots & a_n \\ a_n & a_1 & \cdots & a_{n-1} \\ a_{n-1} & a_n & \cdots & a_{n-2} \\ \vdots & \vdots & \vdots & \vdots \\ a_2 & a_3 & \cdots & a_1 \end{bmatrix}$$

is a special matrix, then A has at least one non-zero eigenvalue.

Proof:

The eigenvalues of A are $\lambda_j = a_1 + a_2 p_j + a_3 p_j^2 + \cdots + a_n p_j^{n-1}$, $j = 1, 2, \dots, n$ where p_j , $j = 1, 2, \dots, n$ are the roots of the equation $Z^n = 1$, by Theorem(2.6). If the eigenvalues are all zero then the polynomial $p(x) = a_1 + a_2 x + a_3 x^2 + \cdots + a_n x^{n-1}$ has n distinct roots p_1, p_2, \dots, p_n this contradicts the fact that every polynomial of degree $n - 1$ has exactly $(n - 1)$ roots. Thus, A has at least one non zero eigenvalue.

Recall that a matrix A is nilpotent if there exists a positive integer n such that $A^n = 0$.

The following theorem shows that the set of all special matrices $S_{n \times n}$ does not contain a nilpotent element except the zero matrix.

Theorem (2.16):

If A is a non-zero special matrix, then A is not nilpotent.

Proof:

Suppose that A is nilpotent, then there exists a positive integer number n such that $A^n = 0$. Since A is diagonalizable, then $A = PDP^{-1}$, where

$$D = \begin{bmatrix} \lambda_1 & & & 0 \\ & \lambda_2 & & \\ & & \ddots & \\ 0 & & & \lambda_n \end{bmatrix},$$

λ_i is an eigenvalue of A for each i , therefore $(PDP^{-1})^n = 0$ that is $PDP^{-1}PDP^{-1} \cdots PDP^{-1} = 0$ this implies that $PD^nP^{-1} = 0$, that is the eigenvalues of A are zero's, this is contradiction to Lemma (2.15).

Suppose that A is a special matrix, we define the center of A as follows:
 $Z(A) = \{X \in M_{n \times n} : AX = XA\}$. It is clear that if $A = \alpha I$ where I is the identity matrix and α is a scalar, then $Z(A) = M_{n \times n}$.

The following remark follows from Corollary (2.11).

Remark (2.17) :

The set of all special matrices $S_{n \times n}$ is a subset of $Z(A)$, if A is a special matrix.

Lemma (2.18) [1,4] :

If A is an invertible $n \times n$ matrix, then the system $AX = b$ has a unique solution.

We prove the following theorem.

Theorem (2.19):

Let A be a special matrix, if the eigenvalues of A are distinct, then $Z(A) = S_{n \times n}$.

Proof:

From Remark (2.17), we obtain $S_{n \times n} \subseteq Z(A)$. Now, we prove that $Z(A) \subseteq S_{n \times n}$. Let $X \in Z(A)$, where

$$X = \begin{bmatrix} x_{11} & x_{12} & \cdots & x_{1n} \\ x_{21} & x_{22} & \cdots & x_{2n} \\ \vdots & \vdots & \cdots & \vdots \\ x_{n1} & x_{n2} & \cdots & x_{nn} \end{bmatrix}$$

satisfy $AX = XA$ therefore $AX(x_i) = XA(x_i)$ for every eigenvector x_i , $i = 1, 2, \dots, n$, that is $AX(x_i) = X(\lambda x_i) = \lambda X(x_i)$, this show that either $X(x_i) = 0$ or $X(x_i)$ is eigenvector for the eigenvalue λ_i . Since λ_i are distinct, then $X(x_i) = \alpha_i x_i$, $i = 1, 2, \dots, n$, where α_i is constant, thus we have n system

$$\begin{bmatrix} x_{11} & x_{12} & \cdots & x_{1n} \\ x_{21} & x_{22} & \cdots & x_{2n} \\ \vdots & \vdots & \cdots & \vdots \\ x_{n1} & x_{n2} & \cdots & x_{nn} \end{bmatrix} \begin{bmatrix} 1 \\ p_i \\ \vdots \\ p_i^{n-1} \end{bmatrix} = \alpha_i \begin{bmatrix} 1 \\ p_i \\ \vdots \\ p_i^{n-1} \end{bmatrix}, \quad i = 1, 2, \dots, n \quad \dots(1)$$

Step1: Take the first equations of system (1) we have

$$\begin{aligned} x_{11} + x_{12}p_1 + x_{13}p_1^2 + \cdots + x_{1n}p_1^{n-1} &= \alpha_1 \\ x_{11} + x_{12}p_2 + x_{13}p_2^2 + \cdots + x_{1n}p_2^{n-1} &= \alpha_2 \\ \vdots & \\ x_{11} + x_{12}p_n + x_{13}p_n^2 + \cdots + x_{1n}p_n^{n-1} &= \alpha_n \end{aligned}$$

We can write this system as

$$\begin{bmatrix} 1 & p_1 & p_1^2 & \cdots & p_1^{n-1} \\ 1 & p_2 & p_2^2 & \cdots & p_2^{n-1} \\ \vdots & \vdots & \vdots & \cdots & \vdots \\ 1 & p_n & p_n^2 & \cdots & p_n^{n-1} \end{bmatrix} \begin{bmatrix} x_{11} \\ x_{12} \\ \vdots \\ x_{1n} \end{bmatrix} = \begin{bmatrix} \alpha_1 \\ \alpha_2 \\ \vdots \\ \alpha_n \end{bmatrix} \quad \dots(2)$$

Step(2): Take the second equations of system (1) we have

$$\begin{aligned} x_{21} + x_{22}p_1 + x_{23}p_1^2 + \cdots + x_{2n}p_1^{n-1} &= \alpha_1 p_1 \\ x_{21} + x_{22}p_2 + x_{23}p_2^2 + \cdots + x_{2n}p_2^{n-1} &= \alpha_2 p_2 \\ \vdots & \\ x_{21} + x_{22}p_n + x_{23}p_n^2 + \cdots + x_{2n}p_n^{n-1} &= \alpha_n p_n \end{aligned}$$

Multiply the first equation of this system by (p_1^{n-1}) and the second equation by (p_2^{n-1}) and so on and use the fact $p_i^n = 1$, $i = 1, 2, \dots, n$ we have,

$$\begin{aligned}
 x_{22} + x_{23}p_1 + x_{24}p_1^2 + \dots + x_{2n}p_1^{n-2} + x_{21}p_1^{n-1} &= \alpha_1 \\
 x_{22} + x_{23}p_2 + x_{24}p_2^2 + \dots + x_{2n}p_2^{n-2} + x_{21}p_2^{n-1} &= \alpha_2 \\
 \vdots & \\
 x_{22} + x_{23}p_n + x_{24}p_n^2 + \dots + x_{2n}p_n^{n-2} + x_{21}p_n^{n-1} &= \alpha_n
 \end{aligned}$$

That is

$$\begin{bmatrix} 1 & p_1 & p_1^2 & \dots & p_1^{n-1} \\ 1 & p_2 & p_2^2 & \dots & p_2^{n-1} \\ \vdots & \vdots & \vdots & \dots & \vdots \\ 1 & p_n & p_n^2 & \dots & p_n^{n-1} \end{bmatrix} \begin{bmatrix} x_{22} \\ x_{23} \\ \vdots \\ x_{21} \end{bmatrix} = \begin{bmatrix} \alpha_1 \\ \alpha_2 \\ \vdots \\ \alpha_n \end{bmatrix} \tag{3}$$

We continue these process until we have the system

$$\begin{bmatrix} 1 & p_1 & p_1^2 & \dots & p_1^{n-1} \\ 1 & p_2 & p_2^2 & \dots & p_2^{n-1} \\ \vdots & \vdots & \vdots & \dots & \vdots \\ 1 & p_n & p_n^2 & \dots & p_n^{n-1} \end{bmatrix} \begin{bmatrix} x_{nn} \\ x_{n1} \\ \vdots \\ x_{nn-1} \end{bmatrix} = \begin{bmatrix} \alpha_1 \\ \alpha_2 \\ \vdots \\ \alpha_n \end{bmatrix} \tag{n+1}$$

Since

$$\begin{bmatrix} 1 & p_1 & p_1^2 & \dots & p_1^{n-1} \\ 1 & p_2 & p_2^2 & \dots & p_2^{n-1} \\ \vdots & \vdots & \vdots & \dots & \vdots \\ 1 & p_n & p_n^2 & \dots & p_n^{n-1} \end{bmatrix}$$

is an invertible matrix, then by Lemma(2.18) , the systems 2,...,n+1 have unique solution that is

$$\begin{bmatrix} x_{11} \\ x_{12} \\ \vdots \\ x_{1n} \end{bmatrix} = \begin{bmatrix} x_{22} \\ x_{23} \\ \vdots \\ x_{21} \end{bmatrix} = \dots = \begin{bmatrix} x_{nn} \\ x_{n1} \\ \vdots \\ x_{nn-1} \end{bmatrix}, \text{ thus } \begin{aligned} x_{11} &= x_{22} = \dots = x_{nn} \\ x_{12} &= x_{23} = \dots = x_{n1} \\ &\vdots \\ x_{1n} &= x_{21} = \dots = x_{nn-1} \end{aligned}$$

that is the matrix $X \in S_{n \times n}$ so that $Z(A) \subseteq S_{n \times n}$ and hence $Z(A) = S_{n \times n}$.

The following example shows that if the eigenvalues of the matrix $A \in S_{n \times n}$ are not distinct, then $Z(A) \neq S_{n \times n}$.

Example (2.20):

Let

$$A = \begin{bmatrix} 1 & 1 & 1 \\ 1 & 1 & 1 \\ 1 & 1 & 1 \end{bmatrix} \text{ and take } X = \begin{bmatrix} 1 & 0 & -1 \\ 0 & 0 & 1 \\ 0 & 0 & 1 \end{bmatrix}. \text{ It is clear that } AX = \begin{bmatrix} 1 & 1 & 1 \\ 1 & 1 & 1 \\ 1 & 1 & 1 \end{bmatrix} \text{ and}$$

$XA = \begin{bmatrix} 1 & 1 & 1 \\ 1 & 1 & 1 \\ 1 & 1 & 1 \end{bmatrix}$ and hence $XA = AX$, this implies that $X \in Z(A)$, but $X \notin S_{n \times n}$, so that $Z(A) \neq S_{n \times n}$.

Let $D_{n \times n}$ be the set of all diagonal matrix and define $T : S_{n \times n} \rightarrow D_{n \times n}$ as follows $T(A) = P^{-1}AP$ where the columns of P is the eigenvectors of A . Then we give the following result.

Theorem (2.21):

The mapping T is linear transformation which is one-to-one, onto and $T(AB) = T(A)T(B)$, $\forall A, B \in S_{n \times n}$.

Proof :

$$T(A_1 + A_2) = P^{-1}(A_1 + A_2)P = P^{-1}(A_1)P + P^{-1}(A_2)P = T(A_1) + T(A_2)$$

$T(\alpha A) = P^{-1}(\alpha A)P = \alpha P^{-1}AP = \alpha T(A)$, $\forall A \in S_{n \times n}$ and α is constant. Thus, T is linear transformation

Now, let $T(A_1) = T(A_2)$, that is $P^{-1}A_1P = P^{-1}A_2P$ so that $A_1 = A_2$ this implies that T is one-to-one

Now, we prove that T is onto

Let $D = \alpha I$, where α is scalar then take $A = D$ and $T(A) = D$, suppose $D \neq \alpha I$,

$$D = \begin{bmatrix} \lambda_1 & & & 0 \\ & \lambda_2 & & \\ & & \ddots & \\ 0 & & & \lambda_n \end{bmatrix}.$$

If p_1, p_2, \dots, p_n are the root of the equation $Z^n = 1$, then the system

$$\begin{bmatrix} 1 & p_1 & p_1^2 & \cdots & p_1^{n-1} \\ 1 & p_2 & p_2^2 & \cdots & p_2^{n-1} \\ \vdots & \vdots & \vdots & \cdots & \vdots \\ 1 & p_n & p_n^2 & \cdots & p_n^{n-1} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix} = \begin{bmatrix} \lambda_1 \\ \lambda_2 \\ \vdots \\ \lambda_n \end{bmatrix}$$

has only one solution say $(c_0, c_1, c_2, \dots, c_{n-1})$. Take,

$$A = \begin{bmatrix} c_0 & c_1 & c_2 & \cdots & c_{n-1} \\ c_{n-1} & c_0 & c_1 & \cdots & c_{n-2} \\ \vdots & \vdots & \vdots & \cdots & \vdots \\ c_1 & & & \cdots & c_0 \end{bmatrix} \in S_{n \times n}$$

it is clear from Theorem(2.6) that the eigenvalues of A are $\lambda_1, \lambda_2, \dots, \lambda_n$ therefore $T(A) = P^{-1}AP = D \in D_{n \times n}$. Thus T is onto.

It is remained now to prove that $T(AB) = T(A)T(B)$, $\forall A, B \in S_{n \times n}$

$$T(AB) = P^{-1}ABP = P^{-1}APP^{-1}BP = T(A)T(B) \text{ for every } A, B \in S_{n \times n}.$$

Remark (2.22):

We can prove easily that, the inverse mapping $T^{-1} : D_{n \times n} \rightarrow S_{n \times n}$ which is defined by $T^{-1}(D) = PDP^{-1}$, for every $D \in D_{n \times n}$ is linear transformation .

We end this section by the following theorem

Theorem (2.23):

Let $p(x)$ be a polynomial of degree n and $A \in S_{n \times n}$. The eigenvalues of A are roots of $p(x)$ if and only if the matrix A is a roots of the polynomial matrix $p(X)$.

Proof:

Suppose that the eigenvalues $\lambda_1, \lambda_2, \dots, \lambda_n$ of the matrix A are the roots of the polynomial $p(x) = c_0 + c_1x + c_2x^2 + \dots + c_nx^n$, i.e. $p(\lambda_i) = 0, i = 1, 2, \dots, n$ so that

$$\begin{bmatrix} p(\lambda_1) & & & 0 \\ & p(\lambda_2) & & \\ & & \ddots & \\ 0 & & & p(\lambda_n) \end{bmatrix} = 0.$$

Then,

$$\begin{bmatrix} c_0 + c_1\lambda_1 + c_2\lambda_1^2 + \dots + c_n\lambda_1^n & & & 0 \\ & c_0 + c_1\lambda_2 + c_2\lambda_2^2 + \dots + c_n\lambda_2^n & & \\ & & \ddots & \\ 0 & & & c_0 + c_1\lambda_n + c_2\lambda_n^2 + \dots + c_n\lambda_n^n \end{bmatrix} = 0$$

hence $c_0I + c_1D + c_2D^2 + \dots + c_nD^n = 0$ where I is the identity matrix and

$$D = \begin{bmatrix} \lambda_1 & & & 0 \\ & \lambda_2 & & \\ & & \ddots & \\ 0 & & & \lambda_n \end{bmatrix},$$

therefore $P(c_0I + c_1D + c_2D^2 + \dots + c_nD^n)P^{-1} = 0$, where the column of p are the eigenvalues of the $\lambda_1, \lambda_2, \dots, \lambda_n$. This implies

$$c_0PP^{-1} + c_1PDP^{-1} + c_2PD^2P^{-1} + \dots + c_nPD^nP^{-1} = 0, \text{ that is}$$

$$c_0I + c_1A + c_2A^2 + \dots + c_nA^n = 0 \text{ thus } A \text{ is a root of the polynomial matrix}$$

$$p(X) = c_0I + c_1X + c_2X^2 + \dots + c_nX^n$$

Conversely, if A is a root of the polynomial

$$p(X) = c_0I + c_1X + c_2X^2 + \dots + c_nX^n$$

$$\text{Then } p(A) = c_0I + c_1A + c_2A^2 + \dots + c_nA^n = 0.$$

$$\text{Therefore } c_0PP^{-1} + c_1PDP^{-1} + c_2PD^2P^{-1} + \dots + c_nPD^nP^{-1} = 0.$$

$$\text{Hence, } P(c_0I + c_1D + c_2D^2 + \dots + c_nD^n)P^{-1} = 0$$

$$\text{Thus } c_0I + c_1D + c_2D^2 + \dots + c_nD^n = 0.$$

Thus,

$$\begin{bmatrix} c_0 + c_1\lambda_1 + c_2\lambda_1^2 + \dots + c_n\lambda_1^n & & & & 0 \\ & c_0 + c_1\lambda_2 + c_2\lambda_2^2 + \dots + c_n\lambda_2^n & & & \\ & & \ddots & & \\ & & & \ddots & \\ 0 & & & & c_0 + c_1\lambda_n + c_2\lambda_n^2 + \dots + c_n\lambda_n^n \end{bmatrix} = 0$$

this implies $p(\lambda_i) = c_0 + c_1\lambda_i + c_2\lambda_i^2 + \dots + c_n\lambda_i^n = 0$, $i = 1, 2, \dots, n$ that is $\lambda_1, \lambda_2, \dots, \lambda_n$ are roots of the polynomial $p(x) = c_0 + c_1x + c_2x^2 + \dots + c_nx^n$.

3. Analytical Properties of Special Matrices

Recall that the vector space H is called Hilbert space if it is complete inner product space, The spaces R^n and C^n are Hilbert spaces ;Since $M_{n \times n}(R)$ equivalent R^{n^2} and $M_{n \times n}(C)$ equivalent C^{n^2} , then $M_{n \times n}(R)$ and $M_{n \times n}(C)$ are Hilbert spaces. In section two we see that $S_{n \times n}$ is a subspace of $M_{n \times n}$ also in this section we prove that $S_{n \times n}$ is Hilbert space. Finally, we show that $S_{n \times n}$ is Banach algebra.

Proposition (3.1):

The space $M_{n \times n}$ is inner product space where $\langle [a_{ij}], [b_{ij}] \rangle = \sum_{i,j} a_{ij} \bar{b}_{ij}$ for all $[a_{ij}], [b_{ij}] \in M_{n \times n}$, where \bar{b}_{ij} is the complex conjugate of b_{ij} .

For the completeness we give the proof of the following theorem .

Theorem (3.2):

The space $M_{n \times n}$ is Hilbert space.

Proof:

We see in Proposition(3-1) that $M_{n \times n}$ is inner product space. It is remained to prove that $M_{n \times n}$ is complete, let $\{A^n\}$ be a Cauchy sequence in $M_{n \times n}$ that is for all $\varepsilon > 0$, there exist positive integer k such that $\|A^n - A^m\| < \varepsilon$ for all $n, m > k$, therefore $|a_{ij}^n - a_{ij}^m|^2 \leq \sum_{i=1}^n \sum_{j=1}^n |a_{ij}^n - a_{ij}^m|^2 = \|A^n - A^m\|^2 < \varepsilon^2$ for all $n, m > k$ so that $|a_{ij}^n - a_{ij}^m| < \varepsilon$ for all $n, m > k$ and hence $\{a_{ij}^n\}$ is Cauchy sequence in the complex numbers \mathbb{C} for all i, j , since the space of complex numbers is complete then $\{a_{ij}^n\}$ is converge sequence say to a_{ij} . We claim that the sequence $\{A^m\} = \{[a_{ij}^m]\}$ is converge to $A = [a_{ij}]$ as $m \rightarrow \infty$, let $\varepsilon > 0$, since $\{a_{ij}^m\}$ is converge to a_{ij} as $m \rightarrow \infty$ then there exist a positive integer number k_{ij} such that $|a_{ij}^m - a_{ij}| < \varepsilon/n$ for all $m > k_{ij}$, let $k = \max\{k_{ij}, i = 1, 2, \dots, n, j = 1, 2, \dots, n\}$.

Now, $\|A^m - A\|^2 = \sum_i \sum_j |a_{ij}^m - a_{ij}|^2 < \varepsilon^2$ for all $m > k$, hence $\|A^m - A\| < \varepsilon$ for all $m > k$, thus $\{A^m\}$ is converge sequence, this implies that $M_{n \times n}$ is complete inner product space and hence $M_{n \times n}$ is Hilbert space .

Corollary (3.3):

The space $S_{n \times n}$ is Hilbert space .

Proof:

If $\{A^n\} = \{a_{ij}^n\}$ is a cauchy sequence in $S_{n \times n}$ then $\{A^n\}$ is a cauchy sequence in $M_{n \times n}$, since $M_{n \times n}$ is complete then there exist $A = [a_{ij}] \in M_{n \times n}$ such that $\{A^n\} \rightarrow A$ (Theorem(3.2)), that is $\{a_{ij}^n\} \rightarrow a_{ij}$ for all i, j . Since $A^n = [a_{ij}^n] \in S_{n \times n}$ for all n then $A = [a_{ij}] \in S_{n \times n}$ and hence $S_{n \times n}$ is complete, this implies that $S_{n \times n}$ is Hilbert space.

Theorem (3. 4):

The space $S_{n \times n}$ is a Banach algebra.

Proof:

We must prove that $\|C\| \leq \|A\| \|B\|$, for every $A, B \in S_{n \times n}$, where $C = AB$

Since

$$\|A\| = \sqrt{n(\sum_{j=1}^n |a_{1j}|^2)}, \quad \|B\| = \sqrt{n(\sum_{j=1}^n |b_{1j}|^2)}$$

$$\text{then } \|A\|^2 \|B\|^2 = n^2 \left(\sum_{j=1}^n |a_{1j}|^2 \right) \left(\sum_{j=1}^n |b_{1j}|^2 \right),$$

$$\|C\|^2 = n \sum_{j=1}^n |c_{1j}|^2 = n \left[\left| \sum_{k=1}^n a_{1k} b_{k1} \right|^2 + \left| \sum_{k=1}^n a_{1k} b_{k2} \right|^2 + \dots + \left| \sum_{k=1}^n a_{1k} b_{kn} \right|^2 \right]$$

By Schwarz inequality we have

$$\begin{aligned} \|C\|^2 &\leq n \left[\sum_{k=1}^n |a_{1k}|^2 \sum_{k=1}^n |b_{k1}|^2 + \sum_{k=1}^n |a_{1k}|^2 \sum_{k=1}^n |b_{k2}|^2 + \dots + \sum_{k=1}^n |a_{1k}|^2 \sum_{k=1}^n |b_{kn}|^2 \right] \\ &= n \sum_{k=1}^n |a_{1k}|^2 \left[\sum_{k=1}^n |b_{k1}|^2 + \sum_{k=1}^n |b_{k2}|^2 + \dots + \sum_{k=1}^n |b_{kn}|^2 \right] = \|A\|^2 \|B\|^2 \end{aligned}$$

Thus $\|C\| \leq \|A\| \|B\|$, so that $S_{n \times n}$ is a Banach algebra

REFERENCES

- [1] E.H. Connell, 2002, "Elements of Abstract and Linear Algebra", Florida U.S.A.
- [2] Erwin Kreyszig, 1978, "Introductory Functional Analysis with Applications", John Wiley & Sons.
- [3] Walter Rudin, ,1970 , "Real and Complex Analysis", Mc GRAW-Hill.
- [4] Kaare Brandt Petersen, Micheal Syskind Pedersen, 2008, "The Matrix Cookbook", [http://matrix cook book.com](http://matrixcookbook.com).