RELATIONS BETWEEN WORDS IN TWO POSITIVE DEFINITE MATRICES

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Abstract. A generalized word in two letters A and B is an expression of the form $W(A,B) = A^{p_1}B^{q_1}A^{p_2}B^{q_2}\cdots A^{p_k}B^{p_k}A^{p_{k+1}}$ in which p_i,q_i are real numbers such that $p_i, q_i \neq 0$, $i = 1,\ldots,k$, and p_{k+1} is arbitrary. We are interested when positive definite (complex Hermitian) matrices are substituted for A and B in the word $W(A,B)$. Specifically, it is shown that two non-identical generalized words cannot define the same function on the set of 2-by-2 positive definite matrices. A corollary is that a generalized word is positive definite for all positive definite A and B if and only if the word is symmetric ("palindromic"). This elaborates upon a remark made in a previous work by the author concerning positive definite word equations.

1. Introduction

A *generalized word* (*g-word*, for short) $W = W(A,B)$ in two letters A and B is an expression of the form $W = A^{p_1}B^{q_1}A^{p_2}B^{q_2}\cdots A^{p_k}B^{q_k}A^{p_{k+1}}$ in which the exponents p_i and q_i are real numbers such that $p_i, q_i \neq 0$, $i = 1,\ldots,k$, and p_{k+1} is an arbitrary real number. The *reversal* of the g-word W is $W^* = A^{p_{k+1}}B^{q_k}A^{p_k}\cdots B^{q_2}A^{p_2}B^{q_1}A^{p_1}$, and a g-word is *symmetric* if it is identical to its reversal (in other contexts, the name "palindromic" is also used). We will call a g-word, W, A-*positive* if all exponents of A in W are positive.

We are interested in the matrices that result when the two letters are positive definite (complex Hermitian) n-by-n matrices. To make sure that W is well-defined after substitution, we take primary powers (see [4, p. 433] and [4, p. 413]). That is, given $p \in \mathbb{R}\backslash\{0\}$, a unitary matrix U, and a nonnegative diagonal matrix D, we have $(UDU^*)^p = UD^pU^*$.

In [1], building on the work of [5], the authors study a certain type of matrix equation involving A-positive symmetric g-words.

Definition 1.1. A *symmetric word equation* is an equation, $S(A,B) = P$, in which $S(A,B)$ is an A-positive symmetric g-word. If B and P are given positive definite matrices, any positive definite matrix A for which the equation holds is called a *solution* to the symmetric word equation.

A symmetric word equation is called *solvable* if there exists a solution for every pair of positive definite n-by-n B,P. The main result of [1] is the following general fact.

Theorem 1.2. *Every symmetric word equation is solvable.*

1991 *Mathematics Subject Classification.* Primary 15A24, 15A57; Secondary 15A18, 15A90.
Key words and phrases. Word relations, positive definite matrix, symmetric word equation.
This work is supported under a National Science Foundation Graduate Research Fellowship.

The purpose of this note is to explain the significance of the symmetric restriction in the definition of "symmetric word equation." Specifically, we prove that a generalized word is positive definite for all positive definite A and B if and only if the word is symmetric.

2. Relations between positive definite words

We begin by illustrating some of the subtlety of the problem. Let B and P be positive definite matrices. Then, it is known [5] that

$$P^{1/2}\left(P^{-1/2}BP^{-1/2}\right)^{1/2}P^{1/2} = B^{1/2}\left(B^{-1/2}PB^{-1/2}\right)^{1/2}B^{1/2},$$

even though both expressions appear to be quite different. In fact, both sides of the above equality are the unique solution A to the symmetric word equation,

$$S(A,B) = AB^{-1}A = P.$$

Fortunately, such behavior does not occur with g-words, as the following fact illustrates. The idea for the argument was inspired from a calculation made in [2].

Theorem 2.1. *A generalized word $W(A,B)$ is equal to the identity matrix for all substitutions of 2-by-2 positive definite A and B if and only if W is the empty word.*

Proof. Let $W = A^{p_1}B^{q_1}A^{p_2}B^{q_2}\cdots A^{p_k}B^{q_k}A^{p_{k+1}}$ in which p_i,q_i are real numbers such that $p_i, q_i \neq 0$, $i = 1,\ldots,k$. If $W = A^{p_1}$ ($k = 0$), then W is the identity if and only if $p_1 = 0$ or $A = I$ (by the uniqueness of taking positive definite p^{th} roots). Therefore, we may assume that $k \geq 1$. Furthermore, by performing a similarity using the last letter, we may also suppose that $W = A^{p_1}B^{q_1}A^{p_2}B^{q_2}\cdots A^{p_k}B^{q_k}$ in which p_i,$q_i \neq 0$.

We will show, by way of contradiction, that W cannot be the identity matrix for all 2-by-2 positive definite A and B. First, notice that at least one of the p_i must be negative since setting $B = I$ and $A \neq I$ gives a contradiction. Next, let

$$A = \begin{bmatrix} 1 & 0 \\ 0 & \epsilon \end{bmatrix}, \quad B = \begin{bmatrix} 1/2+\epsilon & 1/2 \\ 1/2 & 1/2 \end{bmatrix}$$

for some $\epsilon > 0$. An easy computation shows that the matrix

$$2^{\sum_{q_j<0} q_j}\epsilon^{-(\sum_{p_j<0} p_j + \sum_{q_j<0} q_j)}A^{p_1}B^{q_1}A^{p_2}B^{q_2}\cdots A^{p_k}B^{q_k} \tag{2.1}$$

is the product of $2k$ matrices the $(2j-1)$-st of which is $\begin{bmatrix} 1 & 0 \\ 0 & \epsilon^{p_j} \end{bmatrix}$ if $p_j > 0$ or $\begin{bmatrix} \epsilon^{-p_j} & 0 \\ 0 & 1 \end{bmatrix}$ if $p_j < 0$, and the $2j$-th of which is $\begin{bmatrix} 1/2+\epsilon & 1/2 \\ 1/2 & 1/2 \end{bmatrix}^{q_j}$ if $q_j > 0$ or $\begin{bmatrix} 1/2 & -1/2 \\ -1/2 & 1/2+\epsilon \end{bmatrix}^{-q_j}$ if $q_j < 0$, $j = 1,\ldots,k$.

Thus, the limit of (2.1) for $\epsilon \to 0$ exists and equals

$$P_1Q_1P_2Q_2\cdots P_kQ_k, \tag{2.2}$$

where P_j is $P = \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix}$ if $p_j > 0$ and $I - P$ if $p_j < 0$, and Q_j is $Q = \begin{bmatrix} 1/2 & 1/2 \\ 1/2 & 1/2 \end{bmatrix}$ if $q_j > 0$ and $I - Q$ if $q_j < 0$.

Assuming that the word W is the identity matrix for all A,B, it follows that for all $\epsilon > 0$, expression (2.1) is just $2^{\sum_{q_j<0} q_j}\epsilon^{-(\sum_{p_j<0} p_j+\sum_{q_j<0} q_j)}I$. Since the limit of (2.1) exists, it must agree with

$$\lim_{\epsilon\to 0} 2^{\sum_{q_j<0} q_j}\epsilon^{-(\sum_{p_j<0} p_j+\sum_{q_j<0} q_j)}I = 0$$

(since $-(\sum_{p_j<0} p_j + \sum_{q_j<0} q_j) > 0$). Finally, Lemma 2.2 below shows that (2.2) can never be zero, a contradiction that finishes the proof. □

Lemma 2.2. *Let P_i, Q_i be letters ($i = 1, \ldots, k$), and let W be a word with alternating P_i's and Q_i's (e.g. $P_1Q_1P_2Q_2 \cdots P_kQ_k$, $Q_1P_2Q_2 \cdots P_kQ_k$). Then, for all substitutions of the P_i from the set $\left\{ \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix} \right\}$ and the Q_i from the set $\left\{ \begin{bmatrix} 1 & 1 \\ 1 & 1 \end{bmatrix}, \begin{bmatrix} 1 & -1 \\ -1 & 1 \end{bmatrix} \right\}$, we never have $W = 0$.*

Proof. Let M be the matrix produced after substitution of the letters P_i, Q_i into a word W as in the statement of the lemma. We claim that $M \neq 0$. Indeed, suppose that $M = 0$; we will derive a contradiction. By multiplying (if necessary) M on the right by $\begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix}$, we may assume that W ends in the letter P_k. Let $v = [x, y]^T$ and suppose that W begins with Q_1. Then, the only possible outcomes for Mv are: $[\pm x, \pm x]^T$, $[\pm x, \mp x]^T$, $[\pm y, \pm y]^T$, $[\pm y, \mp y]^T$. Similarly, if W begins with P_1, then Mv must be one of the following: $[\pm x, 0]^T$, $[0, \pm x]^T$, $[\pm y, 0]^T$, $[0, \pm y]^T$. These statements are easily proved by induction on the length of the word W. It is therefore clear that one can choose x and y such that $Mv \neq 0$. This contradiction completes the proof of the lemma. □

We now list some corollaries to Theorem 2.1.

Corollary 2.3. *If two generalized words are equal for all 2-by-2 substitutions of positive definite A and B, then they are identical.*

Proof. Clear from Theorem 2.1. □

Corollary 2.4. *The following are equivalent for a generalized word W.*

1. *W is positive definite for all substitutions of positive definite A and B*
2. *W is Hermitian for all substitutions of positive definite A and B*
3. *W is Hermitian for all 2-by-2 substitutions of positive definite A and B*
4. *W is symmetric ("palindromic")*

In particular, if a generalized word is Hermitian for all 2-by-2 substitutions of positive definite A and B, then the word is necessarily positive definite for all such substitutions.

Proof. (1) $\Rightarrow$ (2) $\Rightarrow$ (3) is clear. If $W(A, B)$ is always Hermitian for 2-by-2 positive definite A and B, then $W(A, B)^* = W(A, B)$ for all such A and B. But then Corollary 2.3 says that W^* and W must be identical as words. It follows that W is symmetric. This proves (3) $\Rightarrow$ (4). Finally, if W is symmetric, an elementary congruence argument (see, for instance, [1] or [3, p. 223]) shows that W will always be positive definite for any positive definite A and B. This completes the proof. □

3. Acknowledgement

We would like to thank Charles R. Johnson for several interesting discussions about this problem.

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