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Splittings of Symmetric Matrices and a Question of Ortega

by

Michele Benzi

MATHEMATICS AND COMPUTER SCIENCE

EMORY UNIVERSITY

SPLITTINGS OF SYMMETRIC MATRICES AND A QUESTION OF ORTEGA

MICHELE BENZI*

Abstract. We give a complete answer to a problem posed in 1988 by J. M. Ortega concerning convergent splittings of symmetric matrices.

Key words. Matrix splittings, positive definite, positive real, positive stable, Lyapunov's Theorem.

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1. The question. For a given matrix $A \in \mathbb{R}^{n\times n}$, a splitting $A = P - Q$ with P nonsingular is said to be *P-regular* if $P + Q$ is positive real, i.e., the symmetric part of $P + Q$ is positive definite. This condition is equivalent to requiring that $x^T(P + Q)x > 0$ for all nonzero $x \in \mathbb{R}^n$.

It is a well-known result (see, e.g., [4, p. 254]) that if A is symmetric positive definite and $A = P - Q$ is a P-regular splitting, then the splitting is convergent: that is, $\rho(P^{-1}Q) < 1$, where $\rho(\cdot)$ denotes the spectral radius. This is often referred to as the *P-regular splitting theorem.*

In his book [4, pp. 255–256], Ortega stated and proved the following two converses to the P-regular splitting theorem.

THEOREM 1.1. *Assume that A is symmetric and nonsingular, $A = P - Q$ is a P-regular splitting, and $\rho(P^{-1}Q) < 1$. Then A is positive definite.*

THEOREM 1.2. *Assume that $A = P - Q$ is symmetric and nonsingular, P is symmetric positive definite, and $\rho(P^{-1}Q) < 1$. Then A and $P + Q$ are positive definite.*

It is worth noting that in either theorem it is not necessary to require that A be nonsingular, since this immediately follows from the assumption that $\rho(P^{-1}Q) < 1$. Also note that in Theorem 1.2, the matrix $P+Q$ is symmetric. (A word of caution on terminology: Ortega uses the phrase *positive definite matrix* for what is called here a positive real matrix. The two notions coincide in the symmetric case.)

After proving these results, Ortega [4, p. 256] states: "It is an open question as to whether [Theorem 1.2] holds without the assumption that P is symmetric." In other words, the question is whether $P + Q$ must be positive real and A positive definite if A is symmetric, P positive real, and $\rho(P^{-1}Q) < 1$.

To the best of our knowledge, no complete answer to this question has been published so far. In the following section, such a complete answer is provided.

2. The solution. It turns out that if P is nonsymmetric, then $P + Q$ need not be positive real; however, A is necessarily positive definite. A simple counterexample suffices to show that $P + Q$ may fail to be positive real. Let $A = I_2$ (the two-by-two identity matrix) and let

$$P = \begin{bmatrix} 1 & 3/2 \\ 0 & 1 \end{bmatrix}, \qquad Q = P - A = \begin{bmatrix} 0 & 3/2 \\ 0 & 0 \end{bmatrix}.$$

*Department of Mathematics and Computer Science, Emory University, Atlanta, Georgia 30322, USA (benzi@mathcs.emory.edu). The work of this author was supported by the National Science Foundation grant DMS-0511336.

Then P is positive real and $\rho(P^{-1}Q) = 0 < 1$. However,

$$P + Q = \begin{bmatrix} 1 & 3 \\ 0 & 1 \end{bmatrix} .$$

Since the symmetric part of this matrix is indefinite, $P + Q$ is not positive real. It should be noted that a similar counterexample has been used in [2] to point out the incorrectness of a result stated in [5]. The author of [2], however, did not mention that his example also answered part of Ortega's question.

To establish that A must indeed be positive definite, some preliminaries are needed. Recall that a square matrix is *positive stable* if all its eigenvalues have positive real part; note that every positive real matrix is positive stable, but not vice-versa. An important characterization of positive stable matrices is given by Lyapunov's Theorem. Here we shall use the following version of Lyapunov's Theorem (see [3, pp. 98–99]):

THEOREM 2.1. *Let $M \in \mathbb{R}^{n \times n}$ be given. Then M is positive stable if and only if there is a symmetric positive definite matrix G satisfying the equation*

$$GM + M^T G = I \, . \tag{2.1}$$

If M is positive stable, there is precisely one solution G to this equation, and G is symmetric positive definite.

We will further use the following simple result.

LEMMA 2.2. *If A is symmetric positive definite and B is positive real, the product AB is positive stable.*

Proof. Since A is symmetric positive definite, it has a symmetric positive definite square root $A^{\frac{1}{2}}$. Now let $B = H + S$ with H symmetric positive definite and S skew-symmetric. Then AB is similar to

$$A^{-\frac{1}{2}}(AB)A^{\frac{1}{2}} = A^{\frac{1}{2}}BA^{\frac{1}{2}} = A^{\frac{1}{2}}HA^{\frac{1}{2}} + A^{\frac{1}{2}}SA^{\frac{1}{2}} .$$

Since $A^{\frac{1}{2}}HA^{\frac{1}{2}}$ is symmetric positive definite and $A^{\frac{1}{2}}SA^{\frac{1}{2}}$ is skew-symmetric, AB is similar to the positive real matrix $A^{\frac{1}{2}}BA^{\frac{1}{2}}$. Hence, AB is positive stable. ☐

Finally, we note that if P is positive real, so is P^{-1}; see, e.g, [1, Lemma 2.1]. We are now in a position to establish the following result.

THEOREM 2.3. *Let A be symmetric, P positive real, and let $A = P - Q$ be a convergent splitting. Then A is positive definite.*

Proof. Letting $T = P^{-1}Q$, we have that the matrix $P^{-1}A = I - T$ is positive stable, since $\rho(T) < 1$. From Lyapunov's Theorem it follows that there exists a symmetric positive definite G such that

$$G(P^{-1}A) + (P^{-1}A)^T G = I \, ,$$

or, equivalently,

$$A(GP^{-1})^T + (GP^{-1})A = I \, . \tag{2.2}$$

Now, GP^{-1} is the product of a symmetric positive definite and a positive real matrix; hence, by Lemma 2.2, it is positive stable. But (2.2) shows that A solves equation (2.1) with $M = GP^{-1}$, therefore by Theorem 2.1 it must be positive definite. ☐

This result gives a complete answer to the question posed by Ortega.

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