

Characterization and properties of matrices with k -involutory symmetries

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Linear Algebra and Its Applications 429, Issues 8-9 (2008) 2278-2290

Abstract

We say that a matrix $R \in \mathbb{C}^{n \times n}$ is k -involutory if its minimal polynomial is $x^k - 1$ for some $k \geq 2$, so $R^{k-1} = R^{-1}$ and the eigenvalues of R are $1, \zeta, \zeta^2, \dots, \zeta^{k-1}$, where $\zeta = e^{2\pi i/k}$. Let $\mu \in \{0, 1, \dots, k-1\}$. If $R \in \mathbb{C}^{m \times m}$, $A \in \mathbb{C}^{m \times n}$, $S \in \mathbb{C}^{n \times n}$ and R and S are k -involutory, we say that A is (R, S, μ) -symmetric if $RAS^{-1} = \zeta^\mu A$. If $R, A \in \mathbb{C}^{n \times n}$, we say that A is (R, μ) -symmetric if $RAR^{-1} = \zeta^\mu A$. We show that an (R, S, μ) -symmetric matrix A can be represented in terms of matrices $F_s \in \mathbb{C}^{c_s + \mu \times d_s}$, $0 \leq s \leq k-1$, where c_s and d_s are respectively the dimensions of the ζ^s -eigenspaces of R and S and $+$ denotes addition modulo k . The system $Az = w$ can be solved by solving k independent systems with the matrices F_0, F_1, \dots, F_{k-1} . If A is invertible then A^{-1} is can be expressed in terms of $F_0^{-1}, F_1^{-1}, \dots, F_{k-1}^{-1}$. We do not assume in general that R and S are unitary; however, if they are then the Moore-Penrose inverse A^\dagger of A can be written in terms of $F_0^\dagger, F_1^\dagger, \dots, F_{k-1}^\dagger$, and a singular value decomposition of A can be written simply in terms of singular value decompositions of F_0, F_1, \dots, F_{k-1} . If A is $(R, 0)$ -symmetric then solving the eigenvalue problem for A reduces to solving the eigenvalue problems for F_0, F_1, \dots, F_{k-1} . We also solve the eigenvalue problem for the more complicated case where A is (R, μ) -symmetric with $\mu \in \{1, \dots, k-1\}$.

MSC: 15A18; 15A57

Keywords: k -involutory; (R, μ) -symmetric; (R, S, μ) -symmetric; Eigenvalue problem; Inverse; Moore-Penrose inverse

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1 Introduction

Throughout this paper $k \geq 2$ is an integer and $\zeta = e^{2\pi i/k}$. We say that a matrix R is k -involutory if its minimal polynomial is $x^k - 1$ for some $k \geq 2$, so $R^{k-1} = R^{-1}$ and the eigenvalues of R are $1, \zeta, \zeta^2, \dots, \zeta^{k-1}$, where $\zeta = e^{2\pi i/k}$. It is to be understood that all arithmetic operations in subscripts are modulo k .

Suppose $R \in \mathbb{C}^{m \times m}$ and $S \in \mathbb{C}^{n \times n}$ are k -involutory. We say that $A \in \mathbb{C}^{m \times n}$ is (R, S, μ) -symmetric if

$$RA = \zeta^\mu AS \quad \text{or, equivalently,} \quad RAS^{-1} = \zeta^\mu A.$$

We say that $A \in \mathbb{C}^{n \times n}$ is (R, μ) -symmetric if

$$RA = \zeta^\mu AR \quad \text{or, equivalently,} \quad RAR^{-1} = \zeta^\mu A.$$

All of our results for (R, S, μ) -symmetric matrices can be applied to (R, μ) -symmetric matrices by letting $R = S$. We consider (R, μ) -symmetric matrices separately in connection with the eigenvalue problem.

We show that an (R, S, μ) -symmetric matrix A can be represented in terms of matrices $F_s \in \mathbb{C}^{c_s + \mu \times d_s}$, $0 \leq s \leq k-1$, where c_s and d_s are respectively the dimensions of the ζ^s -eigenspaces of R and S . The solution of $Az = w$ can be obtained by solving k systems with the matrices F_0, F_1, \dots, F_{k-1} . If A is invertible then A^{-1} is given in terms of $F_0^{-1}, F_1^{-1}, \dots, F_{k-1}^{-1}$. We do not assume in general that R and S are unitary; however, if they are then the Moore-Penrose inverse A^\dagger of A can be written in terms of $F_0^\dagger, F_1^\dagger, \dots, F_{k-1}^\dagger$, and a singular value decomposition of A can be written simply in terms of singular value decompositions of F_0, F_1, \dots, F_{k-1} . If A is $(R, 0)$ -symmetric then solving the eigenvalue problem for A reduces to solving the eigenvalue problems for F_0, F_1, \dots, F_{k-1} . We also solve the eigenvalue problem for the more complicated case where A is (R, μ) -symmetric with $\mu \in \{1, \dots, k-1\}$.

Our results are natural extensions of results obtained in [15, 19] and applied in [16]–[18] for the case where $k = 2$. That work was motivated by results of several investigators including [2]–[14], [20], and [21]. We are particularly influenced by Andrew [2], who introduced the notions of symmetry and skew-symmetry of vectors by defining z to be symmetric (skew-symmetric) if $Jz = z$ ($Jz = -z$), where J is the flip matrix with ones on the secondary diagonal and zeros elsewhere. These definitions are useful in the study of centrosymmetric matrices ($JAJ = A$) and centroskew matrices ($JAJ = -A$). In [15]–[19] we studied matrices such that $RAR = A$ and $RAR = -A$, where R is an arbitrary nontrivial involution; i.e., $R^2 = I$, $R \neq \pm I$. In connection with this work it was useful to define a vector z to be R -symmetric (R -skew symmetric) if $Rz = z$ ($Rz = -z$). (It should also be noted that Yasuda made this definition in [20].) Here we say that z is (R, s) -symmetric if $Rz = \zeta^s z$; thus, the set of all (R, s) -symmetric vectors is the ζ^s -eigenspace of R .

2 Preliminaries

It is to be understood throughout that $\mu \in \{0, 1, \dots, k-1\}$. If λ is an eigenvalue of B , let $\mathcal{E}_B(\lambda)$ be the λ -eigenspace of B ; i.e.,

$$\mathcal{E}_B(\lambda) = \{z \mid Bz = \lambda z\}.$$

We are particularly interested in the eigenspaces of a k -involution R :

$$\mathcal{E}_R(\zeta^s) = \{z \mid Rz = \zeta^s z\}, \quad 0 \leq s \leq k-1,$$

and their union,

$$\mathcal{S}_R = \bigcup_{s=0}^{k-1} \mathcal{E}_R(\zeta^s).$$

As mentioned above, we will say that z is (R, s) -symmetric if $z \in \mathcal{E}_R(\zeta^s)$.

If $w \in \mathbb{C}$ and

$$g(w) = \sum_{\ell=0}^p a_\ell w^\ell, \quad \text{let} \quad \bar{g}(w) = \sum_{\ell=0}^p \bar{a}_\ell w^\ell.$$

Lemma 1 *Let $R \in \mathbb{C}^{m \times m}$ and $S \in \mathbb{C}^{n \times n}$ be k -involutions, and let c_s and d_s be the dimensions of $\mathcal{E}_R(\zeta^s)$ and $\mathcal{E}_S(\zeta^s)$. Then $\sum_{s=0}^{k-1} c_s = m$, $\sum_{s=0}^{k-1} d_s = n$, and there are matrices $P_s \in \mathbb{C}^{m \times c_s}$ and $Q_s \in \mathbb{C}^{n \times d_s}$ such that*

$$RP_s = \zeta^s P_s, \quad SQ_s = \zeta^s Q_s, \quad P_s^* P_s = I_{c_s}, \quad \text{and} \quad Q_s^* Q_s = I_{d_s}, \quad (1)$$

$0 \leq s \leq k-1$. Let

$$f(w) = \prod_{s=0}^{k-1} (w - \zeta^s), \quad f_r(w) = \frac{f(w)}{f'(\zeta^r)(w - \zeta^r)}.$$

Then

$$f_r(R)P_s = \delta_{rs} P_s \quad \text{and} \quad f_r(S)Q_s = \delta_{rs} Q_s, \quad 0 \leq r, s \leq k-1.$$

From this and (1), if we define

$$\hat{P}_r = \bar{f}_r(R^*)P_r \quad \text{and} \quad \hat{Q}_r = \bar{f}_r(S^*)Q_r, \quad 0 \leq r \leq k-1,$$

then

$$\hat{P}_r^* P_s = 0 \quad \text{and} \quad \hat{Q}_r^* Q_s = 0 \quad \text{if} \quad r \neq s, \quad \text{while} \quad P_s^* P_s = I_{c_s} \quad \text{and} \quad Q_s^* Q_s = I_{d_s},$$

$0 \leq r, s \leq k-1$. Therefore, if

$$P = [P_0 \quad P_1 \cdots P_{k-1}] \quad \text{and} \quad \hat{P} = [\hat{P}_0 \quad \hat{P}_1 \quad \cdots \quad \hat{P}_{k-1}],$$

then $\widehat{P}^* = P^{-1}$, and if

$$Q = [Q_0 \quad Q_1 \cdots Q_{k-1}] \quad \text{and} \quad \widehat{Q} = [\widehat{Q}_0 \quad \widehat{Q}_1 \quad \cdots \quad \widehat{Q}_{n-1}],$$

then $\widehat{Q}^* = Q^{-1}$. Hence,

$$R = PD_R\widehat{P}^* \quad \text{with} \quad D_R = \bigoplus_{s=0}^{k-1} \zeta^s I_{c_s}$$

and

$$S = QD_S\widehat{Q}^* \quad \text{with} \quad D_S = \bigoplus_{s=0}^{k-1} \zeta^s I_{d_s}.$$

Moreover, $\widehat{P} = P$ if and only if R is unitary and $\widehat{Q} = Q$ if and only if S is unitary. In any case,

$$\widehat{Q}^*S^{-1} = (SQ)^{-1} = (QD_S)^{-1} = D_S^*\widehat{Q}^*. \quad (2)$$

We also define

$$V_\mu = [P_\mu \quad P_{\mu+1} \quad \cdots \quad P_{\mu+(k-1)}], \quad \widehat{V}_\mu = [\widehat{P}_\mu \quad \widehat{P}_{\mu+1} \quad \cdots \quad \widehat{P}_{\mu+(k-1)}],$$

$$W_\mu = [Q_\mu \quad Q_{\mu+1} \quad \cdots \quad Q_{\mu+(k-1)}] \quad \text{and} \quad \widehat{W}_\mu = [\widehat{Q}_\mu \quad \widehat{Q}_{\mu+1} \quad \cdots \quad \widehat{Q}_{\mu+(k-1)}].$$

Then $\widehat{V}_\mu^* = V_\mu^{-1}$, which reduces to $V_\mu^* = V_\mu^{-1}$ if and only if R is unitary, and $\widehat{W}_\mu^* = W_\mu^{-1}$, which reduces to $W_\mu^* = W_\mu^{-1}$ if and only if S is unitary.

Eqn.(1) does not determine P_0, P_1, \dots, P_{k-1} and Q_0, Q_1, \dots, Q_{k-1} uniquely. We offer one way to choose them: since

$$(R - \zeta^s I)f_s(R) = 0 \quad \text{and} \quad (S - \zeta^s I)f_s(S) = 0,$$

P_s and Q_s can be obtained by applying the Gram-Schmidt procedure to the columns of $f_s(R)$ and $f_s(S)$ respectively.

3 Characterization of (R, S, μ) -symmetric matrices

Theorem 1 $A \in \mathbb{C}^{m \times n}$ is (R, S, μ) -symmetric if and only if

$$A = PC\widehat{Q}^* \quad \text{with} \quad C = [C_{rs}]_{r,s=0}^{k-1}, \quad (3)$$

where $C_{rs} \in \mathbb{C}^{c_r \times d_s}$,

$$C_{rs} = 0 \quad \text{if} \quad r \not\equiv s + \mu \pmod{k}, \quad (4)$$

and

$$C_{s+\mu,s} = P_{s+\mu}^* A Q_s \in \mathbb{C}^{c_{s+\mu} \times d_s}. \quad (5)$$

PROOF. We can write an arbitrary $A \in \mathbb{C}^{m \times n}$ as in (3) with $C = \widehat{P}^* A Q$, and we can partition C as in (3). Then (2) implies that

$$R A S^{-1} = (R P) C (\widehat{Q}^* S^{-1}) = (P D_R) C (D_S^* \widehat{Q}^*) = P (D_R C D_S^*) \widehat{Q}^*.$$

From this and (3), $R A S^{-1} = \zeta^\mu A$ if and only if $\zeta^\mu C = D_R C D_S^*$, i.e., if and only if

$$[\zeta^\mu C_{rs}]_{r,s=0}^{k-1} = [\zeta^{r-s} C_{rs}]_{r,s=0}^{k-1}.$$

This is equivalent to (4).

For (5), (3) implies that $A Q = P C$; i.e.,

$$A \begin{bmatrix} Q_0 & Q_1 & \cdots & Q_{k-1} \end{bmatrix} = \begin{bmatrix} P_0 & P_1 & \cdots & P_{k-1} \end{bmatrix} C.$$

Now (4) implies that

$$A Q_s = P_{s+\mu} C_{s+\mu,s}, \quad 0 \leq s \leq k-1.$$

Since $P_{s+\mu}^* P_{s+\mu} = I_{c_{s+\mu}}$, this implies (5). \square

Remark 1 There is no point in considering (R, S, μ) symmetry with

$$\mu \notin \{0, 1, \dots, k-1\},$$

since in this case (4) implies that $R A S^{-1} = \zeta^\mu A$ if and only if $A = 0$.

Remark 2 We consider the problem discussed in [7, 9], modifying the terminology and notation to be consistent with ours. A matrix $R \in \mathbb{C}^{n \times n}$ is a circulation matrix if R is unitary and $R^k = I$ for some positive integer k , and a matrix A is (R, α) -circulative if $A \neq 0$ and $R A R^* = \zeta^\alpha A$. We will characterize the class \mathcal{C}_α of (R, α) -circulative matrices.

Let $\zeta^{\nu_0}, \zeta^{\nu_1}, \dots, \zeta^{\nu_{\ell-1}}$ be the distinct eigenvalues of R , with multiplicities $m_0, m_1, \dots, m_{\ell-1}$. Then there are matrices $P_0, P_1, \dots, P_{\ell-1}$ such that $P_s \in \mathbb{C}^{n \times m_s}$, $R P_s = \zeta^{\nu_s} P_s$, $P_r^* P_s = 0$ if $r \neq s$, and $P_r^* P_r = I_{m_r}$, $0 \leq r, s \leq \ell-1$. Let

$$P = \begin{bmatrix} P_0 & P_1 & \cdots & P_{\ell-1} \end{bmatrix}.$$

We can write $A = P C P^*$ with $C = P^* A P = [C_{pq}]_{p,q=0}^{\ell-1}$ and $C_{pq} \in \mathbb{C}^{m_p \times m_q}$, $0 \leq p, q \leq \ell-1$. Since

$$R P = \begin{bmatrix} \zeta^{\nu_0} P_0 & \zeta^{\nu_1} P_1 & \cdots & \zeta^{\nu_{\ell-1}} P_{\ell-1} \end{bmatrix},$$

it follows that

$$R A R^* = (R P) C (R P)^* = P [\zeta^{(\nu_p - \nu_q)} C_{pq}]_{p,q=0}^{\ell-1} P^*.$$

Since

$$A = P [C_{pq}]_{p,q=0}^{\ell-1} P^*,$$

$R A R^* = \zeta^\alpha A$ if and only if $C_{pq} = 0$ whenever $\nu_p \not\equiv \nu_q + \alpha \pmod{k}$. Therefore $\mathcal{C}_\alpha = \emptyset$ if $\alpha \notin \{0, 1, \dots, k-1\}$. \mathcal{C}_α may be empty even if $\alpha \in \{0, 1, \dots, k-1\}$; for example, if α is odd and $\nu_0, \nu_1, \dots, \nu_{k-1}$ are all even.

Corollary 1 Any $A \in \mathbb{C}^{m \times n}$ can be written uniquely as $A = \sum_{\mu=0}^{k-1} A^{(\mu)}$, where $A^{(\mu)}$ is (R, S, μ) -symmetric, $0 \leq \mu \leq k-1$. Specifically, if A is as in (3), then $A^{(\mu)}$ is given uniquely by

$$A^{(\mu)} = P \left(\left[C_{rs}^{(\mu)} \right]_{r,s=0}^{k-1} \right) \widehat{Q}^*,$$

where

$$C_{rs}^{(\mu)} = \begin{cases} 0 & \text{if } r \not\equiv s + \mu \pmod{k}, \\ C_{s+\mu,s} & \text{if } r \equiv s + \mu \pmod{k}. \end{cases}$$

The next theorem is a convenient reformulation of Theorem 1.

Theorem 2 $A \in \mathbb{C}^{m \times n}$ is (R, S, μ) -symmetric if and only if

$$A = V_\mu \left(\bigoplus_{s=0}^{k-1} F_s \right) \widehat{Q}^* = \sum_{s=0}^{k-1} P_{s+\mu} F_s \widehat{Q}_s^* \quad \text{where} \quad F_s = P_{s+\mu}^* A Q_s. \quad (6)$$

Remark 3 In (6) have suppressed the dependence of F_s on μ ; however, it is important to bear in mind that F_s in general depends upon μ .

It may be reassuring to verify directly that A in (6) is in fact (R, S, μ) -symmetric. To this end we note from (2) that

$$\widehat{Q}_s^* S^{-1} = \zeta^{-s} \widehat{Q}_s^*, \quad 0 \leq s \leq k-1. \quad (7)$$

Hence, if A is as in the second sum in (6), then

$$RAS^{-1} = \sum_{s=0}^{k-1} R P_{s+\mu} F_s \widehat{Q}_s^* S^{-1} = \sum_{s=0}^{k-1} \zeta^{s+\mu} P_{s+\mu} F_s \zeta^{-s} \widehat{Q}_s^* = \zeta^\mu A.$$

Remark 4 We also note that if

$$B = P \left(\bigoplus_{s=0}^{k-1} G_s \right) \widehat{W}_\mu^* = \sum_{s=0}^{k-1} P_s G_s \widehat{Q}_{s+\mu}^*$$

with $G_s \in \mathbb{C}^{c_s \times d_{s+\mu}}$, then B is $(R, S, k-\mu)$ -symmetric, since

$$RBS^{-1} = \sum_{s=0}^{k-1} R P_s G_s \widehat{Q}_{s+\mu}^* S^{-1} = \sum_{s=0}^{k-1} \zeta^s P_s G_s \zeta^{-s-\mu} \widehat{Q}_{s+\mu}^* = \zeta^{-\mu} B = \zeta^{k-\mu} B,$$

where we have invoked (7) with s replaced by $s+\mu$ to obtain the second equality.

Theorem 3 If A is (R, S, μ) -symmetric and B is (S, R, ν) -symmetric, then AB is $(R, \mu+\nu)$ -symmetric and BA is $(S, \mu+\nu)$ -symmetric; more specifically, if

$$A = \sum_{s=0}^{k-1} P_{s+\mu} F_s \widehat{Q}_s^* \quad \text{and} \quad B = \sum_{s=0}^{k-1} Q_{s+\nu} G_s \widehat{P}_s^*, \quad (8)$$

then

$$AB = \sum_{s=0}^{k-1} P_{s+\mu+\nu} C_s \widehat{P}_s^* \quad \text{with} \quad C_s = F_{s+\nu} G_s$$

and

$$BA = \sum_{s=0}^{k-1} Q_{s+\mu+\nu} D_s \widehat{Q}_s^* \quad \text{with} \quad D_s = G_{s+\mu} F_s.$$

PROOF. The first statement follows immediately from the definition of (R, S, μ) -symmetry: if $RAS^{-1} = \zeta^\mu A$ and $SBR^{-1} = \zeta^\nu B$, then

$$RABS^{-1} = (RAS^{-1})(SBR^{-1}) = (\zeta^\mu A)(\zeta^\nu B) = \zeta^{\mu+\nu} AB$$

and

$$SBAR^{-1} = (SBR^{-1})(RAS^{-1}) = (\zeta^\nu B)(\zeta^\mu A) = \zeta^{\nu+\mu} BA.$$

From (8),

$$\begin{aligned} AB &= \left(\sum_{r=0}^{k-1} P_{r+\mu} F_r \widehat{Q}_r^* \right) \left(\sum_{s=0}^{k-1} Q_{s+\nu} G_s \widehat{P}_s^* \right) \\ &= \left(\sum_{r=0}^{k-1} P_{r+\mu+\nu} F_{r+\nu} \widehat{Q}_{r+\nu}^* \right) \left(\sum_{s=0}^{k-1} Q_{s+\nu} G_s \widehat{P}_s^* \right) \\ &= \sum_{s=0}^{k-1} P_{s+\mu+\nu} F_{s+\nu} G_s \widehat{P}_s^* = \sum_{s=0}^{k-1} P_{s+\mu+\nu} C_s \widehat{P}_s^*, \end{aligned}$$

where the second equality implies the third because $\widehat{Q}_{r+\nu}^* Q_{s+\nu} = 0$ if $r \neq s$ and $Q_{s+\nu}^* Q_{s+\nu} = I_{d_{s+\nu}}$, $0 \leq r, s \leq k-1$. Also from (8),

$$\begin{aligned} BA &= \left(\sum_{r=0}^{k-1} Q_{r+\nu} G_r \widehat{P}_r^* \right) \left(\sum_{s=0}^{k-1} P_{s+\mu} F_s \widehat{Q}_s^* \right) \\ &= \left(\sum_{r=0}^{k-1} Q_{r+\mu+\nu} G_{r+\mu} \widehat{P}_{r+\mu}^* \right) \left(\sum_{s=0}^{k-1} P_{s+\mu} F_s \widehat{Q}_s^* \right) \\ &= \sum_{s=0}^{k-1} Q_{s+\mu+\nu} G_{s+\mu} F_s \widehat{Q}_s^* = \sum_{s=0}^{k-1} Q_{s+\mu+\nu} D_s \widehat{Q}_s^*, \end{aligned}$$

where the second equality implies the third because $\widehat{P}_{r+\mu}^* P_{s+\mu} = 0$ if $r \neq s$ and $\widehat{P}_{s+\mu}^* P_{s+\mu} = I_{c_{s+\mu}}$, $0 \leq r, s \leq k-1$.

Theorem 4 *Suppose*

$$A = V_\mu \left(\bigoplus_{s=0}^{k-1} F_s \right) \widehat{Q}^* \quad \text{and} \quad B = Q \left(\bigoplus_{s=0}^{k-1} F_s^\dagger \right) \widehat{V}_\mu^*.$$

Then $ABA = A$ and $BAB = B$. Moreover, if R and S are unitary then $B = A^\dagger$ i.e.,

$$A^\dagger = Q \left(\bigoplus_{s=0}^{k-1} F_s^\dagger \right) V_\mu^*.$$

Hence, A^\dagger is $(S, R, k - \mu)$ -symmetric.

PROOF. Since $\widehat{Q}^* = Q^{-1}$ and $\widehat{V}_\mu^* = V_\mu^{-1}$,

$$AB = V_\mu \left(\bigoplus_{s=0}^{k-1} F_s F_s^\dagger \right) \widehat{V}_\mu^*, \quad BA = Q \left(\bigoplus_{s=0}^{k-1} F_s^\dagger F_s \right) \widehat{Q}^*,$$

$$BAB = Q \left(\bigoplus_{s=0}^{k-1} F_s^\dagger F_s F_s^\dagger \right) \widehat{V}_\mu^* = Q \left(\bigoplus_{s=0}^{k-1} F_s^\dagger \right) \widehat{V}_\mu^* = B,$$

and

$$ABA = V_\mu \left(\bigoplus_{s=0}^{k-1} F_s F_s^\dagger F_s \right) \widehat{Q}^* = V_\mu \left(\bigoplus_{s=0}^{k-1} F_s \right) \widehat{Q}^* = A.$$

If R is unitary then $\widehat{P} = P$ and $\widehat{V}_\mu = V_\mu$. Therefore, since $F_s F_s^\dagger$ and $F_s^\dagger F_s$ are Hermitian, AB and BA are Hermitian. Hence, A and B satisfy the Penrose conditions, so $B = A^\dagger$. Remark 4 implies that A^\dagger is $(S, R, k - \mu)$ -symmetric. \square

Theorem 5 Suppose $A = \sum_{s=0}^{k-1} P_{s+\mu} F_s P_s^*$ is (R, μ) -symmetric and R is unitary. Then:

- (i) A is Hermitian if and only if $F_s P_s^* = F_{s+\mu}^* P_{s+2\mu}^*$, $0 \leq s \leq k-1$.
- (ii) A is normal if and only if $F_s F_s^* = F_{s+\mu}^* F_{s+\mu}$, $0 \leq s \leq k-1$.
- (iii) A is EP (i.e., $A^\dagger A = AA^\dagger$) if and only if $F_s F_s^\dagger = F_{s+\mu}^\dagger F_{s+\mu}$, $0 \leq s \leq k-1$.

PROOF. Since R is unitary, Theorems 2 and 4 imply that

$$A = \sum_{s=0}^{k-1} P_{s+\mu} F_s P_s^*, \quad A^* = \sum_{s=0}^{k-1} P_s F_s^* P_{s+\mu}^*, \quad \text{and} \quad A^\dagger = \sum_{s=0}^{k-1} P_s F_s^\dagger P_{s+\mu}^*. \quad (9)$$

Replacing s by $s + \mu$ in the second sum in (9) yields

$$A^* = \sum_{s=0}^{k-1} P_{s+\mu} F_{s+\mu}^* P_{s+2\mu}^*,$$

and comparing this with the first sum yields (i). From (9),

$$AA^* = \sum_{s=0}^{k-1} P_{s+\mu} F_s F_s^* P_{s+\mu}^* \quad (10)$$

and

$$A^*A = \sum_{s=0}^{k-1} P_s F_s^* F_s P_s^* = \sum_{s=0}^{k-1} P_{s+\mu} F_{s+\mu}^* F_{s+\mu} P_{s+\mu}^*.$$

Comparing the second sum here with (10) yields (ii). From (9),

$$AA^\dagger = \sum_{s=0}^{k-1} P_{s+\mu} F_s F_s^\dagger P_{s+\mu}^* \quad (11)$$

and

$$A^\dagger A = \sum_{s=0}^{k-1} P_s F_s^\dagger F_s P_s^* = \sum_{s=0}^{k-1} P_{s+\mu} F_{s+\mu}^\dagger F_{s+\mu} P_{s+\mu}^*$$

Comparing the second sum here with (11) yields (iii). \square

The next theorem follows from (6).

Theorem 6 *Suppose A is (R, S, μ) -symmetric and $F_s = \Omega_s \Sigma_s \Phi_s^*$ is a singular value decomposition of F_s , $0 \leq s \leq k-1$. Let*

$$\Omega = [P_\mu \Omega_0 \quad P_{\mu+1} \Omega_1 \quad \cdots \quad P_{\mu+(k-1)} \Omega_{k-1}]$$

and

$$\Phi = [\widehat{Q}_0 \Phi_0 \quad \widehat{Q}_1 \Phi_1 \quad \cdots \quad \widehat{Q}_{k-1} \Phi_{k-1}].$$

Then

$$A = \Omega \left(\bigoplus_{s=0}^{k-1} \Sigma_s \right) \Phi^*. \quad (12)$$

Moreover, if R and S are unitary then

$$\Phi = [Q_0 \Phi_0 \quad Q_1 \Phi_1 \quad \cdots \quad Q_{k-1} \Phi_{k-1}],$$

Ω and Φ are unitary, and (12) is a singular value decomposition of A , except that the singular values are not necessarily ordered. Thus, each singular value of F_s is a singular value of A associated with an $(R, s+\mu)$ -symmetric left singular vector and an (S, s) -symmetric right singular vector.

4 Solving $Az = w$

If $z, w \in \mathbb{C}^n$ and we are interested in solving $Az = w$, we write

$$z = Qu \text{ and } w = Pv \text{ where } u = \begin{bmatrix} u_0 \\ u_1 \\ \vdots \\ u_{k-1} \end{bmatrix} \text{ and } v = \begin{bmatrix} v_0 \\ v_1 \\ \vdots \\ v_{k-1} \end{bmatrix}. \quad (13)$$

Theorem 7 *If $A = \sum_{s=0}^{k-1} P_{s+\mu} F_s \widehat{Q}_s^*$ is (R, S, μ) -symmetric then $Az = w$ if and only if*

$$F_s u_s = v_{s+\mu}, \quad 0 \leq s \leq k-1. \quad (14)$$

PROOF. From (6) and (13),

$$Az - w = \sum_{s=0}^{k-1} P_{s+\mu} F_s u_s - \sum_{s=0}^{k-1} P_s v_s = \sum_{s=0}^{k-1} P_{s+\mu} (F_s u_s - v_{s+\mu}),$$

which vanishes if and only if (14) holds. \square

If $A \in \mathbb{C}^{m \times n}$ let $\mathcal{N}(A)$ denote the null space of A .

Theorem 8 *If A is (R, S, μ) -symmetric then $Az = 0$ if and only $z = Pu$ with*

$$F_s u_s = 0, \quad 0 \leq s \leq k-1.$$

Moreover, if $Az = 0$ has a nontrivial solution, then $\mathcal{N}(A)$ has a basis in

$$\mathcal{S}_S = \bigcup_{r=0}^{k-1} \{z \mid Sz = \zeta^r z\}.$$

PROOF. The first statement is obvious from (14). For the second, let

$$\mathcal{U} = \{s \in \{0, 1, \dots, k-1\} \mid F_s u_s = 0 \text{ and } u_s \neq 0\}.$$

Since $Az = 0$ has a nontrivial solution, $\mathcal{U} \neq \emptyset$. If $s \in \mathcal{U}$ and $\{u_s^{(1)}, u_s^{(2)}, \dots, u_s^{(m_s)}\}$ is a basis for $\mathcal{N}(F_s)$, then $Q_s u_s^{(1)}, Q_s u_s^{(2)}, \dots, Q_s u_s^{(m_s)}$ are linearly independent (S, s) -symmetric vectors in $\mathcal{N}(A)$, and

$$\bigcup_{s \in \mathcal{U}} \{Q_s u_s^{(1)}, Q_s u_s^{(2)}, \dots, Q_s u_s^{(m_s)}\}$$

is a basis for $\mathcal{N}(A)$. \square

Theorem 9 *If A is (R, S, μ) -symmetric then A is invertible if and only if*

$$c_{s+\mu} = d_s, \quad 0 \leq s \leq k-1, \quad (15)$$

and F_0, F_1, \dots, F_{k-1} are all invertible. In this case,

$$A^{-1} = P \left(\bigoplus_{s=0}^{k-1} F_s^{-1} \right) \widehat{V}_\mu^* \quad (16)$$

is $(S, R, k - \mu)$ -symmetric. If $w = Pv$, the solution of $Az = w$ is $z = Pu$, where

$$u_s = F_s^{-1} v_{s+\mu}, \quad 0 \leq s \leq k-1. \quad (17)$$

PROOF. From Theorem 7, $Az = w$ has a solution for every z if and only (14) has a solution for every $\{v_0, v_1, \dots, v_{k-1}\}$. Since $F_s \in \mathbb{C}^{c_{s+\mu} \times d_s}$, this is true if and only if (15) holds and F_0, F_1, \dots, F_{k-1} are all invertible. It is easy to verify (16) and (17) from (6) and (14). \square

5 The eigenvalue problem for an $(R, 0)$ -symmetric matrix

Henceforth we assume that $m = n$ and $R = S$. Recall that a matrix A is (R, μ) symmetric if $RAR^{-1} = \zeta^\mu A$. If $\mu = 0$ then $F_s \in \mathbb{C}^{d_s \times d_s}$, where d_s is the dimension of the ζ^s -eigenspace of R , $0 \leq s \leq k-1$. Setting $z = Pu$ and $w = \lambda z$ in (14) yields the following theorem, which reduces the eigenvalue problem for an $(R, 0)$ -symmetric matrix A to solving the eigenvalue problem for the smaller matrices F_0, F_1, \dots, F_{k-1} .

Theorem 10 *If A is $(R, 0)$ -symmetric then (λ, z) is an eigenpair of A if and only if $z = Pu \neq 0$, where*

$$F_s u_s = \lambda u_s, \quad 0 \leq s \leq k-1.$$

Theorem 11 *If A is $(R, 0)$ -symmetric, then λ is an eigenvalue of A if and only if λ is an eigenvalue of one or more of the matrices F_0, F_1, \dots, F_{k-1} . Assuming this to be true, let*

$$S_A(\lambda) = \{s \in \{0, 1, \dots, k-1\} \mid \lambda \text{ is an eigenvalue of } F_s\}.$$

If $s \in S_A(\lambda)$ and $\{u_s^{(1)}, u_s^{(2)}, \dots, u_s^{(m_s)}\}$ is a basis for

$$\mathcal{E}_{F_s}(\lambda) = \{u_s \in \mathbb{C}^{n \times n} \mid F_s u_s = \lambda u_s\},$$

then $P_s u_s^{(1)}, P_s u_s^{(2)}, \dots, P_s u_s^{(m_s)}$ are linearly independent (R, s) -symmetric λ -eigenvectors of A . Moreover,

$$\bigcup_{s \in S_A(\lambda)} \{P_s u_s^{(1)}, P_s u_s^{(2)}, \dots, P_s u_s^{(m_s)}\}$$

is a basis for

$$\mathcal{E}_A(\lambda) = \{z \mid Az = \lambda z\}.$$

Finally, A is diagonalizable if and only if F_0, F_1, \dots, F_{k-1} are all diagonalizable. In this case, A has d_s linearly independent (R, s) -symmetric eigenvectors, $0 \leq s \leq k-1$.

It seems useful to consider the case where A is diagonalizable more explicitly.

Theorem 12 *Suppose A is $(R, 0)$ -symmetric and diagonalizable and $F_s = \Omega_s D_s \Omega_s^{-1}$ is a spectral decomposition of F_s , $0 \leq s \leq k-1$. Let*

$$\Omega = [P_0 \Omega_0 \quad P_1 \Omega_1 \quad \cdots \quad P_{k-1} \Omega_{k-1}]$$

Then

$$A = \Omega \left(\bigoplus_{s=0}^{k-1} D_s \right) \Omega^{-1}$$

with

$$\Omega^{-1} = \begin{bmatrix} \Omega_0^{-1} \widehat{P}_0^* \\ \Omega_1^{-1} \widehat{P}_1^* \\ \vdots \\ \Omega_{k-1}^{-1} \widehat{P}_{k-1}^* \end{bmatrix}$$

is a spectral decomposition of A . Moreover, A is normal if and only if F_0, F_1, \dots, F_{k-1} are all normal.

Note that Theorem 5(ii) implies the last sentence.

The original version of the following theorem, which dealt with centrosymmetric matrices, is due to Andrew [2, Theorem 6]. We generalized Andrew's theorem to R -symmetric matrices ($k = 2$) in [15]. The next theorem generalizes it to $(R, 0)$ -symmetric matrices R is an arbitrary k -involutory matrix. The proof is practically identical to Andrew's original proof.

Theorem 13

(i) If A is $(R, 0)$ -symmetric and λ is an eigenvalue of A , then $\mathcal{E}_A(\lambda)$ has a basis in

$$\mathcal{S}_R = \bigcup_{s=0}^{k-1} \{z \mid Rz = \zeta^s z\}.$$

(ii) If A has n linearly independent eigenvectors in \mathcal{S}_R , then A is $(R, 0)$ -symmetric.

PROOF. (i) See Theorem 11. (ii) We must show that $RA = AR$. If $Az = \lambda z$ and $Rz = \zeta^s z$, then

$$RAz = \lambda Rz = \zeta^s \lambda z \quad \text{and} \quad ARz = \zeta^s Az = \lambda \zeta^s z;$$

hence, $RAz = ARz$. Now suppose that A has n linearly independent eigenvectors $\{z_1, z_2, \dots, z_n\}$ in \mathcal{S}_R . Then we can write an arbitrary $z \in \mathbb{C}^n$ as $z = \sum_{i=1}^n a_i z_i$. Since $RAz_i = ARz_i$, $1 \leq i \leq n$, it follows that $RAz = ARz$. Therefore $AR = RA$. \square

6 The eigenvalue problem for an (R, μ) -symmetric matrix with $\mu \neq 0$

We now consider the eigenvalue problem for an (R, μ) -symmetric matrix A with $\mu \neq 0$. Since Theorem 8 characterizes the null space of A , we confine our attention to nonzero eigenvalues. From Theorem 7, $Az = \lambda z \neq 0$ if and only if $z = Pu$ where

$$F_s u_s = \lambda u_{s+\mu}, \quad 0 \leq s \leq k-1, \tag{18}$$

with $u_s \neq 0$ for some $s \in \{0, 1, \dots, k-1\}$. Suppose

$$\mu \neq 0, \quad q = \gcd(k, \mu) \quad \text{and} \quad m = k/q. \tag{19}$$

Then (18) can be rewritten as

$$F_{\ell+s\mu}u_{\ell+s\mu} = \lambda u_{\ell+(s+1)\mu}, \quad 0 \leq s \leq m-1, \quad (20)$$

where $0 \leq \ell \leq q-1$; hence there are q independent systems here, each associated with one $\ell \in \{0, 1, \dots, q-1\}$. If $\lambda \neq 0$ and $(u_\ell, u_{\ell+\mu}, \dots, u_{\ell+(m-1)\mu})$ is a nontrivial solution of (20), then $\sum_{s=0}^{m-1} P_{\ell+s\mu}u_{\ell+s\mu}$ is a λ -eigenvector of A .

Theorem 14 *Suppose that A is (R, μ) -symmetric and (19) holds. Suppose also that for some $\ell \in \{0, 1, \dots, q-1\}$, u_ℓ is a nontrivial solution of*

$$u_\ell = \lambda^{-m} F_{\ell+(m-1)\mu} \cdots F_{\ell+\mu} F_\ell u_\ell. \quad (21)$$

Define

$$u_{\ell+(s+1)\mu} = \lambda^{-1} F_{\ell+s\mu} u_{\ell+s\mu}, \quad 0 \leq s \leq m-2, \quad (22)$$

and

$$z_{\ell j} = \sum_{s=0}^{m-1} \zeta^{j(\ell+s\mu)} P_{\ell+s\mu} u_{\ell+s\mu}, \quad 0 \leq j \leq m-1.$$

Then

$$Az_{\ell j} = \zeta^{-j\mu} \lambda z_{\ell j}, \quad 0 \leq j \leq m-1.$$

PROOF. Eqn. (22) implies (20) for $0 \leq s \leq m-2$, and, since $\ell+m\mu \equiv \ell \pmod{k}$, (21) implies (20) for $s = m-1$. Hence $z_{\ell 0}$ is a λ -eigenvector of A . Since

$$RP_{\ell+s\mu} = \zeta^{\ell+s\mu} P_{\ell+s\mu}, \text{ it follows that } z_{\ell j} = R^j z_{\ell 0}, \quad 0 \leq j \leq m-1.$$

Hence we must show that

$$A(R^j z_{\ell 0}) = \zeta^{-j\mu} \lambda (R^j z_{\ell 0}), \quad 0 \leq j \leq m-1.$$

We know this holds for $j = 0$. If it holds for some $j \in \{0, \dots, m-2\}$ then

$$RA(R^j z_{\ell 0}) = \zeta^{-j\mu} \lambda (R^{j+1} z_{\ell 0}), \quad RAR^{-1}(R^{j+1} z_{\ell 0}) = \zeta^{-j\mu} \lambda (R^{j+1} z_{\ell 0}),$$

and, since $RAR^{-1} = \zeta^\mu A$,

$$A(R^{j+1} z_{\ell 0}) = \zeta^{-(j+1)\mu} \lambda (R^{j+1} z_{\ell 0}),$$

which completes the finite induction. \square

7 Applications

Let σ and ρ be permutations of \mathbb{Z}_k , and let E and F be the permutation matrices

$$E = [\delta_{i, \sigma^{-1}(j)}]_{i,j=0}^{k-1} = [e_{\sigma^{-1}(0)} \quad e_{\sigma^{-1}(1)} \quad \cdots \quad e_{\sigma^{-1}(k-1)}]$$

and

$$F = [\delta_{i, \rho^{-1}(j)}]_{i,j=0}^{k-1} = [e_{\rho^{-1}(0)} \quad e_{\rho^{-1}(1)} \quad \cdots \quad e_{\rho^{-1}(k-1)}].$$

If p and q are positive integers let $R = E \otimes I_p$ and $S = F \otimes I_q$. The methods of this paper are applicable to matrices $[A_{rs}]_{r,s=0}^{k-1}$ with $A_{rs} \in \mathbb{C}^{p \times q}$ such that $EAF^* = \zeta^\mu A$. Since $EAF^* = [A_{\sigma(r),\rho(s)}]_{r,s=0}^{k-1}$, $EAF^* = \zeta^\mu A$ if and only if $A_{\sigma(r),\rho(s)} = \zeta^\mu A_{rs}$, $0 \leq r \leq s-1$. For example, $A_{rs} = [\zeta^{\mu r} C_{s-r}]_{r,s=0}^{k-1}$ satisfies this condition with $\sigma(r) = \rho(r) = r+1 \pmod{k}$.

Chen and Sameh [6] have studied matrices A such that $PAP = A$, where P is a signed permutation matrix. Since $PAP = A$ is equivalent to $PAQ^{-1} = A$ with $Q = P^{-1}$, our results also apply to these matrices.

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