

# Partitioning and eigenvalues

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# EINDHOVEH UNIVERSITY OF TECHNOLOGY

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# Partitioning and eigenvalues

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Let A be a complex hermitian matrix of size n, which is partitioned into block-matrices:

$$A = \begin{bmatrix} A_{11} & \cdots & A_{1m} \\ \\ A_{m1} & \cdots & A_{mm} \end{bmatrix},$$

such that  $A_{ii}$  is a square matrix for all  $1 \le i \le m$ . Let B be the matrix of size m, any element  $b_{ij}$  of which equals the average rowsum of the block  $A_{ij}$ . Then the eigenvalues of A and B are real numbers, and it is known that the eigenvalues of B lie between the largest and the smallest eigenvalue of A, cf. [1], [3] where this fact is used under the name Higman-Sims technique. Here we prove a more general result:

Theorem. The eigenvalues  $\alpha_1 \ge \ldots \ge \alpha_n$  of A and the eigenvalue  $\beta_1 \ge \ldots \ge \beta_m$  of B satisfy

$$\alpha_{n-m+i} \leq \beta_i \leq \alpha_i$$
, for all  $l \leq i \leq m$ .

This property is often expressed as "the spectrum of B interlaces the spectrum of A".

<u>Proof</u>. Let  $d_i$  be the size of  $A_{ii}$ . Consider the  $m \times m$  matrix D, and the  $m \times n$  matrix S defined by

$$D := \begin{bmatrix} \sqrt{d_1} & 0 \\ 0 & \sqrt{d_m} \end{bmatrix}; S := D^{-1} \begin{bmatrix} 11 \dots 11 & 0 & 0 \\ 11 \dots 11 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix} \xrightarrow{d_1} (S := D^{-1} \begin{bmatrix} 11 \dots 11 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix} \xrightarrow{d_1} (S := D^{-1} \begin{bmatrix} 11 \dots 11 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

Then we have  $B = D^{-1}SAS^{H}D$ , and  $SS^{H} = I$ , as can easily be verified.

Let T be a matrix of size  $(n-m) \times n$ , whose rows form an orthonormal basis of the orthogonal complement of the row-space of S, then R :=  $\begin{vmatrix} S \\ T \end{vmatrix}$  satisfies  $R^{H} = R^{-1}$ . Computing RAR<sup>-1</sup> we obtain

$$RAR^{-1} = RAR^{H} = \begin{bmatrix} SAS^{H} & SAT^{H} \\ TAS^{H} & TAT^{H} \end{bmatrix}$$

Now the theorem is proved, because the spectrum of any principal submatrix of a hermitian matrix interlaces the spectrum of that matrix, cf. [2], p. 119. Indeed, B is cospectral to  $SAS^{H}$ , which is a principal submatrix of the hermitian matrix  $RAR^{-1}$ , which is cospectral to A.

<u>Remark 1</u>. If any block  $A_{ij}$  has a constant rowsum then  $AS^HD = S^HDB$ , as can easily be verified. If in addition B has eigenvalue  $\beta$ , whose eigenspace is spanned by the columns of X, say, then we have  $\lambda X = BX$ ,  $\lambda S^HDX = S^HDBX = AS^HDX$ . Hence the column-space of  $S^HDX$  is an eigenspace of A belonging to the eigenvalue  $\beta$ . So in this case the spectrum of B is a sub(multi)set of the spectrum of A (note that in this case we do not need to take A hermitian).

<u>Remark 2</u>. Let  $\overline{B}$ ,  $\overline{D}$  and  $\overline{S}$  be defined analogous to B, D and S, but with respect to another partition of A, which is a refinement of the above partitioning. Then the spectrum of B interlaces the spectrum of  $\overline{B}$  (note that in an extremal case we have  $A = \overline{B}$ ). This can be proved in a similar way as above: first realize that DBD<sup>-1</sup> =  $S\overline{S}^{H}\overline{D}\overline{B}\overline{D}^{-1}\overline{S}S^{H}$ , and  $S\overline{S}^{H}\overline{S}S^{H} = I$ , then let  $S\overline{S}^{H}$  do the job.

<u>Remark 3.</u> Of course everything remains valid if "rowsum" is replaced by "columnsum".

## Literature

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