Inverse eigenvalue problem for normal J-hamiltonian matrices

Silvia Gigola ¹ Leila Lebtahi ² Néstor Thome ³

Abstract

A complex square matrix A is called J-hamiltonian if AJ is hermitian where J is a normal real matrix such that $J^2 = -I_n$. In this paper we solve the problem of finding J-hamiltonian normal solutions for the inverse eigenvalue problem.

Keywords: Inverse eigenvalue problem, hamiltonian matrix, normal matrix,

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1. Introduction

Inverse eigenvalue problems arise as important tools in several research subjects, including structural design, parameter identification and modeling [3, 5, 11], etc. The main goal of the inverse eigenvalue problem is to construct a matrix A with a determined structure and a specified spectrum. In the literature, this kind of problems has been studied under certain constraints on A. For instance, the case when A is hermitian reflexive or anti-reflexive with respect to a tripotent hermitian matrix was analyzed in [7]. Subsequently, that problem was generalized to matrices that are hermitian reflexive with respect to a normal $\{k+1\}$ -potent matrix [4]. By using hamiltonian matrices, in [1] Bai solved the inverse eigenvalue problem for hermitian and generalized skew-hamiltonian matrices.

It is remarkable that hamiltonian matrices play an important role in several engineering areas such as optimal quadratic linear control [8, 10], H_{∞} optimization [12] and the solution of Riccati algebraic equations [6], among others.

The symbols M^* and M^{\dagger} will denote the conjugate transpose and the Moore-Penrose inverse of a matrix M, respectively. As is standard, I_n will stand for the $n \times n$ identity

¹Departamento de Matemática. Facultad de Ingeniería. Universidad de Buenos Aires. Buenos Aires, Argentina. E-mail address: silgig@yahoo.com.ar. This author was partially supported by Universidad de Buenos Aires Grant 20020130100671BA (EXP-UBA: 9.011/2013).

²Universidad Internacional de La Rioja. Logroño, Spain. E-mail address: leila.lebtabi@unir.net. This author was partially supported by Ministerio de Economía y Competitividad (DGI Grant MTM2013-43678-P).

³Instituto Universitario de Matemática Multidisciplinar. Universitat Politècnica de València. E–46022 Valencia, Spain. E–mail address: njthome@mat.upv.es. This author was partially supported by Ministerio de Economía y Competitividad (DGI Grant MTM2013-43678-P).

matrix. We remind the reader that for a given complex rectangular matrix $M \in \mathbb{C}^{m \times n}$, its Moore-Penrose inverse is the unique matrix $M^{\dagger} \in \mathbb{C}^{n \times m}$ that satisfies $MM^{\dagger}M = M$, $M^{\dagger}MM^{\dagger} = M^{\dagger}$, $(MM^{\dagger})^* = MM^{\dagger}$ and $(M^{\dagger}M)^* = M^{\dagger}M$. This matrix always exists [2]. We also need the following notation for both specified orthogonal projectors: $W_M^{(l)} = I_n - MM^{\dagger}M$ and $W_M^{(r)} = I_m - MM^{\dagger}$.

It is well known that a matrix $A \in \mathbb{C}^{2k \times 2k}$ is called hamiltonian if it satisfies $(AJ)^* = AJ$ for

 $J = \left[\begin{array}{cc} 0 & I_k \\ -I_k & 0 \end{array} \right].$

We extend this concept by considering the following matrices.

Definition 1. Let $J \in \mathbb{R}^{n \times n}$ be a normal matrix such that $J^2 = -I_n$. A matrix $A \in \mathbb{C}^{n \times n}$ is called J-hamiltonian if $(AJ)^* = AJ$.

From now on, we will consider a fixed normal matrix $J \in \mathbb{R}^{n \times n}$ such that $J^2 = -I_n$. It is clear that n = 2k for some positive integer k. For a given matrix $X \in \mathbb{C}^{n \times m}$ and a given diagonal matrix $D \in \mathbb{C}^{m \times m}$, we are looking for solutions of the matrix equation

$$AX = XD \tag{1}$$

where the unknown $A \in \mathbb{C}^{n \times n}$ must be normal and J-hamiltonian.

2. Inverse eigenvalue problem

2.1. General expression for matrices A

Let $J \in \mathbb{R}^{n \times n}$ be a normal matrix satisfying $J^2 = -I_n$. It is easy to see that J is skew-hermitian and its spectrum is included in $\{-i,i\}$ where both eigenvalues i and -i have the same multiplicity, k = n/2. Then, there exists a unitary matrix $U \in \mathbb{C}^{n \times n}$ such that

$$J = U \begin{bmatrix} iI_k & 0 \\ 0 & -iI_k \end{bmatrix} U^*. \tag{2}$$

Using block matrices, we can analyze the structure of matrices A as follows. We partition

$$U^*AU = \begin{bmatrix} A_{11} & A_{12} \\ A_{21} & A_{22} \end{bmatrix} \tag{3}$$

according to the partition of J. From (2) and (3), equality $(AJ)^* = AJ$ yields

$$U \begin{bmatrix} -iA_{11}^* & -iA_{21}^* \\ iA_{12}^* & iA_{22}^* \end{bmatrix} U^* = U \begin{bmatrix} iA_{11} & -iA_{12} \\ iA_{21} & -iA_{22} \end{bmatrix} U^*$$

from where we deduce

$$A_{11}^* = -A_{11}, \qquad A_{22}^* = -A_{22}, \qquad A_{21}^* = A_{12}.$$
 (4)

Since A must be normal, using expressions (4) we get that

$$AA^* = U \begin{bmatrix} -A_{11}^2 + A_{12}A_{12}^* & A_{11}A_{12} - A_{12}A_{22} \\ -A_{12}^*A_{11} + A_{22}A_{12}^* & A_{12}^*A_{12} - A_{22}^2 \end{bmatrix} U^*$$

and

$$A^*A = U \begin{bmatrix} -A_{11}^2 + A_{12}A_{12}^* & -A_{11}A_{12} + A_{12}A_{22} \\ A_{12}^*A_{11} - A_{22}A_{12}^* & A_{12}^*A_{12} - A_{22}^2 \end{bmatrix} U^*$$

imply $A_{11}A_{12} = A_{12}A_{22}$. We have obtained the following result

Theorem 1. Let $J \in \mathbb{R}^{n \times n}$ be partitioned as in (2). Then $A \in \mathbb{C}^{n \times n}$ is a normal J-hamiltonian matrix if and only if

$$A = U \begin{bmatrix} A_{11} & A_{12} \\ A_{12}^* & A_{22} \end{bmatrix} U^* \tag{5}$$

where $A_{11}^* = -A_{11}$, $A_{22}^* = -A_{22}$, and $A_{11}A_{12} = A_{12}A_{22}$.

2.2. Existence and explicit solution

In order to solve the inverse eigenvalue problem we need the next result.

Lemma 1. Let $M, N \in \mathbb{C}^{n \times m}$. Then YM = N has a skew-hermitian solution Y if and only if

$$NW_M^{(l)} = 0$$
 and M^*N is skew-hermitian.

In this case, the general solution is given by

$$Y = NM^{\dagger} - (NM^{\dagger})^* W_M^{(r)} + W_M^{(r)} Z W_M^{(r)}$$
(6)

where $Z \in \mathbb{C}^{n \times n}$ is skew-hermitian.

Proof. By Theorem 1, [2, pp. 52], the equation YM = N has a solution if and only if $N = NM^{\dagger}M$. Let Y be a skew-hermitian solution of YM = N. It is easy to see that M^*N is skew-hermitian. Now, if M^*N is skew-hermitian then N^*M and $Y_0 = NM^{\dagger} - (NM^{\dagger})^* + (NM^{\dagger})^*MM^{\dagger}$ are skew-hermitian as well since $NM^{\dagger} - (NM^{\dagger})^*$ and $(NM^{\dagger})^*MM^{\dagger} = (M^{\dagger})^*(N^*M)M^{\dagger}$ are skew-hermitian. Moreover, it can be easily shown that Y_0 is a solution of YM = N.

The general skew-hermitian solution can be obtained adding to Y_0 the general skew-hermitian solution of the homogeneous equation YM = 0. Hence, by Corollary 1 of Lemma 2.3.1 of [9] we deduce that in fact the solution is (6).

Now we consider the following partition of X

$$X = U \begin{bmatrix} X_1 \\ X_2 \end{bmatrix} \tag{7}$$

where $X_1, X_2 \in \mathbb{C}^{k \times m}$.

Substituting (5) and (7) in AX = XD we get

$$\begin{bmatrix} A_{11} & A_{12} \\ A_{12}^* & A_{22} \end{bmatrix} \begin{bmatrix} X_1 \\ X_2 \end{bmatrix} = \begin{bmatrix} X_1 \\ X_2 \end{bmatrix} D.$$

This matrix equation can be equivalently written as

$$\begin{cases}
A_{11} X_1 + A_{12} X_2 = X_1 D \\
A_{12}^* X_1 + A_{22} X_2 = X_2 D
\end{cases}$$
(8)

Clearly, from the first equation we have

$$A_{11}X_1 = X_1D - A_{12}X_2. (9)$$

By Theorem 1 in [2, pp. 52], equation (9) has a solution in A_{11} if and only if

$$(X_1D - A_{12}X_2)W_{X_1}^{(l)} = 0. (10)$$

The condition (10) is equivalent to

$$A_{12} X_2 W_{X_1}^{(l)} = X_1 D W_{X_1}^{(l)}. (11)$$

Again, by Theorem 1 in [2, pp. 52], equation (11) has a solution in A_{12} if and only if

$$X_1 D W_{X_1}^{(l)} W_{X_2 W^{(l)}(X_1)}^{(l)} = 0. (12)$$

In this case, the general expression for A_{12} is

$$A_{12} = X_1 D W_{X_1}^{(l)} (X_2 W_{X_1}^{(l)})^{\dagger} + Y_{12} W_{X_2 W_{X_1}^{(l)}}^{(r)}$$
(13)

for arbitrary $Y_{12} \in \mathbb{C}^{k \times k}$.

If we now substitute A_{12} by (13) in equation (9) we obtain

$$A_{11} X_1 = X_1 D - X_1 D W_{X_1}^{(l)} (X_2 W_{X_1}^{(l)})^{\dagger} X_2 - Y_{12} W_{X_2 W^{(l)}(X_1)}^{(r)} X_2.$$

$$(14)$$

Using Lemma 1, equation (14) has a skew-hermitian solution in A_{11} if and only if

$$\left[X_1 D - X_1 D W_{X_1}^{(l)} (X_2 W_{X_1}^{(l)})^{\dagger} X_2 - Y_{12} W_{X_2 W_{X_1}^{(l)}}^{(r)} X_2 \right] W_{X_1}^{(l)} = 0$$
 (15)

and

$$X_1^* \left[X_1 D - X_1 D W_{X_1}^{(l)} (X_2 W_{X_1}^{(l)})^{\dagger} X_2 - Y_{12} W_{X_2 W_{X_1}^{(l)}}^{(r)} X_2 \right]$$
 (16)

is skew-hermitian. In this case the general solution of (14) is given by

$$A_{11} = \left[X_{1}D - X_{1}DW_{X_{1}}^{(l)}(X_{2}W_{X_{1}}^{(l)})^{\dagger} X_{2} - Y_{12}W_{X_{2}W_{X_{1}}^{(l)}}^{(r)} X_{2} \right] X_{1}^{\dagger} - \\ - (X_{1}^{\dagger})^{*} \left[X_{1}D - X_{1}DW_{X_{1}}^{(l)}(X_{2}W_{X_{1}}^{(l)})^{\dagger} X_{2} - Y_{12}W_{X_{2}W_{X_{1}}^{(l)}}^{(r)} X_{2} \right]^{*} W_{X_{1}}^{(r)} + W_{X_{1}}^{(r)}Y_{11}W_{X_{1}}^{(r)},$$

for arbitrary skew-hermitian $Y_{11} \in \mathbb{C}^{k \times k}$. The properties of the Moore-Penrose inverse provide the following expression:

$$A_{11} = \left[X_{1}D - X_{1}DW_{X_{1}}^{(l)}(X_{2}W_{X_{1}}^{(l)})^{\dagger} X_{2} - Y_{12}W_{X_{2}W_{X_{1}}^{(l)}}^{(r)} X_{2} \right] X_{1}^{\dagger} +$$

$$+ (X_{1}^{\dagger})^{*}X_{2}^{*}W_{X_{2}W_{X_{1}}^{(l)}}^{(r)} Y_{12}^{*}W_{X_{1}}^{(r)} + W_{X_{1}}^{(r)}Y_{11}W_{X_{1}}^{(r)}.$$

$$(17)$$

In order to determine A_{22} , we substitute expression A_{12} given by (13) in the second equation of (8) and we obtain

$$A_{22} X_2 = X_2 D - (W_{X_1}^{(l)} X_2^*)^{\dagger} W_{X_1}^{(l)} D^* X_1^* X_1 - W_{X_2 W_{X_1}^{(l)}}^{(r)} Y_{12}^* X_1.$$
(18)

Equation (18) has a skew-hermitian solution in A_{22} if and only if

$$\left[X_2 D - (W_{X_1}^{(l)} X_2^*)^{\dagger} W_{X_1}^{(l)} D^* X_1^* X_1 - W_{X_2 W_{X_1}^{(l)}}^{(r)} Y_{12}^* X_1 \right] W_{X_2}^{(l)} = 0$$
 (19)

and

$$X_2^* \left[X_2 D - (W_{X_1}^{(l)} X_2^*)^{\dagger} W_{X_1}^{(l)} D^* X_1^* X_1 - W_{X_2 W_{X_1}^{(l)}}^{(r)} Y_{12}^* X_1 \right]$$
 (20)

is skew-hermitian. In this case, its general solution is given by

$$A_{22} = \left[X_2 D - (W_{X_1}^{(l)} X_2^*)^{\dagger} W_{X_1}^{(l)} D^* X_1^* X_1 - W_{X_2 W_{X_1}^{(l)}}^{(r)} Y_{12}^* X_1 \right] X_2^{\dagger} - \\ - (X_2^{\dagger})^* \left[X_2 D - (W_{X_1}^{(l)} X_2^*)^{\dagger} W_{X_1}^{(l)} D^* X_1^* X_1 - W_{X_2 W_{X_1}^{(l)}}^{(r)} Y_{12}^* X_1 \right]^* W_{X_2}^{(r)} + W_{X_2}^{(r)} Y_{22} W_{X_2}^{(r)},$$

for arbitrary skew-hermitian $Y_{22} \in \mathbb{C}^{k \times k}$, which can be also written as

$$A_{22} = \left[X_{2}D - (W_{X_{1}}^{(l)}X_{2}^{*})^{\dagger}W_{X_{1}}^{(l)}D^{*}X_{1}^{*}X_{1} - W_{X_{2}W_{X_{1}}^{(l)}}^{(r)}Y_{12}^{*}X_{1} \right] X_{2}^{\dagger} +$$

$$+ (X_{2}^{\dagger})^{*} \left[X_{1}^{*}X_{1}DW_{X_{1}}^{(l)}(X_{2}W_{X_{1}}^{(l)})^{\dagger} - X_{1}^{*}Y_{12}W_{X_{2}W_{X_{1}}^{(l)}}^{(r)} \right] W_{X_{2}}^{(r)} + W_{X_{2}}^{(r)}Y_{22}W_{X_{2}}^{(r)}. \tag{21}$$

Summarizing, we have obtained the following result.

Theorem 2. Let $X \in \mathbb{C}^{n \times m}$, $D \in \mathbb{C}^{m \times m}$ be a diagonal matrix and $J \in \mathbb{R}^{n \times n}$ be a normal matrix such that $J^2 = -I_n$. Consider the partition $X = U \begin{bmatrix} X_1^* & X_2^* \end{bmatrix}^*$ as in (7) where $X_1, X_2 \in \mathbb{C}^{k \times m}$. Then there exists a J-hamiltonian, normal matrix $A \in \mathbb{C}^{n \times n}$ such that AX = XD if and only if conditions (12), (15), (16), (19), (20) and $A_{11}A_{12} = A_{12}A_{22}$ hold. In this case, the general solution can be written as

$$A = U \left[\begin{array}{cc} A_{11} & A_{12} \\ A_{12}^* & A_{22} \end{array} \right] U^*$$

where A_{11} , A_{12} and A_{22} are given by (17), (13) and (21), respectively.

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