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Potentially nilpotent and spectrally arbitrary even cycle sign patterns [☆]

B.D. Bingham ^a, D.D. Olesky ^{b,*}, P. van den Driessche ^c

^a Department of Computer Science, University of British Columbia, Vancouver, British Columbia, Canada V6T 1Z4

^b Department of Computer Science, University of Victoria, P.O. Box 3055, Victoria, British Columbia, Canada V8W 3P6

^c Department of Mathematics and Statistics, University of Victoria, Victoria, British Columbia, Canada V8W 3P4

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Abstract

An $n \times n$ sign pattern \mathcal{S}_n is potentially nilpotent if there is a real matrix having sign pattern \mathcal{S}_n and characteristic polynomial x^n . A new family of sign patterns \mathcal{C}_n with a cycle of every even length is introduced and shown to be potentially nilpotent by explicitly determining the entries of a nilpotent matrix with sign pattern \mathcal{C}_n . These nilpotent matrices are used together with a Jacobian argument to show that \mathcal{C}_n is spectrally arbitrary, i.e., there is a real matrix having sign pattern \mathcal{C}_n and characteristic polynomial $x^n + \sum_{i=1}^n (-1)^i \mu_i x^{n-i}$ for any real μ_i . Some results and a conjecture on minimality of these spectrally arbitrary sign patterns are given.

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* Corresponding author. Tel.: +1 250 472 5788; fax: +1 250 472 5708.

E-mail addresses: binghamb@cs.ubc.ca (B.D. Bingham), dolesky@cs.uvic.ca (D.D. Olesky), pvdd@math.uvic.ca (P. van den Driessche).

1. Introduction

A real $n \times n$ matrix $Y_n = [y_{ij}]$ has an associated digraph $D(Y_n)$ with vertices $1, 2, \dots, n$ and an arc (i, j) from vertex i to vertex j if and only if $y_{ij} \neq 0$. If $y_{ii} \neq 0$, then the simple cycle (i, i) of length 1 in $D(Y_n)$ is called a loop at vertex i , and its associated cycle product of size 1 is y_{ii} . A simple cycle of length $k \geq 2$ (called a k -cycle) in $D(Y_n)$ is a sequence of arcs $(v_1, v_2), (v_2, v_3), \dots, (v_{k-1}, v_k), (v_k, v_1)$ with k distinct vertices, and its associated cycle product of size k is $(-1)^{k+1} y_{v_1 v_2} y_{v_2 v_3} \dots y_{v_{k-1} v_k} y_{v_k v_1}$. A composite cycle of length k is a set of vertex disjoint simple cycles with lengths summing to k . Its associated cycle product of size k is $(-1)^m$ times the product of all matrix entries corresponding to these vertex disjoint cycles, where m is the number of such cycles of even length. If the characteristic polynomial of Y_n , $\det(xI - Y_n)$, is given by

$$p_n(x) = x^n - \mu_1 x^{n-1} + \mu_2 x^{n-2} - \dots + (-1)^n \mu_n, \tag{1.1}$$

then it is well known that the coefficient μ_i of $(-1)^i x^{n-i}$ for $1 \leq i \leq n$ in the characteristic polynomial of Y_n is the sum of all cycle products of size i (see, for example, [4]).

A fixed matrix $Y_n = [y_{ij}]$ has an associated sign pattern (matrix) $\mathcal{S}_n = [s_{ij}]$ with $s_{ij} = \text{sgn}(y_{ij})$ for all i, j , where $\text{sgn}(y_{ij}) = +, -, 0$ according as y_{ij} is positive, negative, zero, respectively. We denote by $Q(\mathcal{S}_n)$ the set of all real matrices with associated sign pattern \mathcal{S}_n , thus $Y_n \in Q(\mathcal{S}_n)$. Also $D(\mathcal{S}_n) = D(Y_n)$ and cycles in $D(\mathcal{S}_n)$ are defined as above for $D(Y_n)$. A sign pattern \mathcal{S}_n is a *spectrally arbitrary pattern* (SAP) if given any real monic polynomial $p_n(x)$ of degree n , there exists a real matrix $Y_n \in Q(\mathcal{S}_n)$ with characteristic polynomial $p_n(x)$. A sign pattern \mathcal{S}_n is *potentially nilpotent* if there exists a matrix $Y_n \in Q(\mathcal{S}_n)$ that is nilpotent, i.e., the characteristic polynomial of Y_n is x^n . If \mathcal{S}_n is a SAP, then clearly \mathcal{S}_n is potentially nilpotent, but the converse is not necessarily true. However, Drew et al. [3] developed a methodology (based on the implicit function theorem) of using a nilpotent matrix Y_n to determine a spectrally arbitrary pattern.

The first known family of spectrally arbitrary patterns (for all $n \geq 2$) was given in [7] and is based on constructions using a Soules matrix. If \mathcal{S}_n is a SAP, but no proper subpattern of \mathcal{S}_n is a SAP, then \mathcal{S}_n is a *minimal* SAP. The first known families of minimal spectrally arbitrary patterns were given in [1] by using the methodology of [3]. This was also used by Cavers and Vander Meulen [2] to introduce other families of SAPs. More recently, all spectrally arbitrary patterns with an associated star graph were determined in [6]. The characteristic polynomial of a matrix with a star graph is relatively simple, and consequently the matrix entries can be explicitly computed for any given characteristic polynomial. Results of [8] were used in [6] to characterize all potentially nilpotent star patterns. Note that SAPs and potentially nilpotent patterns are studied up to equivalence, i.e., transposition, negation, and permutation and signature similarity.

Here we introduce a new family of particular sign patterns \mathcal{C}_n that have a cycle of every even length (which we call *even cycle sign patterns*), and show that this family is spectrally arbitrary. For n even, we prove that if $D(\mathcal{C}_n)$ has n loops and the product of entries corresponding to each of the cycles of even length is negative, then \mathcal{C}_n is a SAP. Although the characteristic polynomial of $M_n \in Q(\mathcal{C}_n)$ is complicated, we use algebraic and graph theoretic techniques to find nilpotent matrices with these sign patterns, and then use the methodology of [3] to demonstrate that the pattern is spectrally arbitrary. When $n = 2k + 1$, the results and proofs are obtained from those for $n = 2k$ by requiring that $D(\mathcal{C}_{2k+1})$ has a Hamilton cycle and only $2k$ loops. Even cycle sign patterns are motivated by the observation [2, Lemma 1.5] that if \mathcal{S}_n allows any inertia, which must be true if \mathcal{S}_n is a SAP, then $D(\mathcal{S}_n)$ contains a 2-cycle with $s_{kj} s_{jk} < 0$ for $k \neq j$.

then the functions $F(q, w)$ are easily computed (see Lemma 2.2) and this enables us to determine a nilpotent matrix M_{2k} (in Theorem 2.3).

With respect to $D(M_{2k})$, the cycle products of size i are obtained from i loops, or from a simple even cycle of length $j \leq i$ and $i - j$ loops that are disjoint from the j -cycle. These observations give the following expressions for the coefficients of the characteristic polynomial of M_{2k} .

Lemma 2.1. *When $k \geq 2$ and $n = 2k$, the characteristic polynomial (1.1) of M_n has for $1 \leq r \leq k$,*

$$\mu_{2r} = F(2k, 2r) - \sum_{i=1}^r b_{2i} F(2k - 2i, 2r - 2i) \tag{2.4}$$

and for $0 \leq r \leq k - 1$,

$$\mu_{2r+1} = F(2k, 2r + 1) - \sum_{i=1}^r b_{2i} F(2k - 2i, 2r + 1 - 2i). \tag{2.5}$$

The F functions in the above lemma are now computed by assigning values to the variables a_j as in (2.3).

Lemma 2.2. *Let $k \geq 2$ and $n = 2k$. If (2.3) holds and $2 \leq p \leq k$, then for $r = 0, 1, \dots, p$,*

$$F(2p, 2r) = (-1)^r \binom{p}{r} \tag{2.6}$$

and

$$F(2p, 2r + 1) = 0. \tag{2.7}$$

Proof. If (2.3) holds, then each product of entries a_z with $z \in A_{n,2p}$ is ± 1 . Letting $B_p = \{i : i \text{ is odd and } i \in A_{n,2p}\}$ and $C_p = \{i : i \text{ is even and } i \in A_{n,2p}\}$, $F(2p, w)$ is the number of sets with w elements formed by taking an even number of elements from C_p (and the rest from B_p), minus the number of sets with w elements formed by taking an odd number of elements from C_p (and the rest from B_p). Thus,

$$F(2p, 2r) = \sum_{i=0}^r \binom{p}{2i} \binom{p}{2r - 2i} - \sum_{i=0}^{r-1} \binom{p}{2i + 1} \binom{p}{2r - (2i + 1)}. \tag{2.8}$$

This can easily be seen by noting that each term in these summations is of the form $\binom{p}{j} \binom{p}{\ell}$, where j elements are chosen from C_p and ℓ elements are chosen from B_p to form a set of size $j + \ell$. Note that $j + \ell = 2r$ in (2.8).

The coefficient of t^{2r} in the binomial expansion of $(1 - t^2)^p$ is $(-1)^r \binom{p}{r}$. Similarly, the coefficient of t^{2r} in the product of the binomial expansions of $(1 - t)^p$ and $(1 + t)^p$ is

$$\sum_{i=0}^{2r} (-1)^i \binom{p}{i} \binom{p}{2r - i} = F(2p, 2r)$$

by (2.8). Since $(1 - t)^p(1 + t)^p = (1 - t^2)^p$, they must have equal coefficients of t^{2r} , thus $F(2p, 2r) = (-1)^r \binom{p}{r}$.

By a similar argument as used for (2.8),

$$F(2p, 2r + 1) = \sum_{i=0}^r \binom{p}{2r + 1 - (2i + 1)} \binom{p}{2i + 1} - \sum_{i=0}^r \binom{p}{2i + 1} \binom{p}{2r + 1 - (2i + 1)},$$

which is equal to 0. \square

Theorem 2.3. *Let $k \geq 2$ and $n = 2k$. If $a_{2i-1} = 1$ and $a_{2i} = -1$ for $1 \leq i \leq k$, then M_n is nilpotent if and only if $b_{2r} = -\binom{k}{r}$ for $1 \leq r \leq k$.*

Proof. In the characteristic polynomial of M_n , by (2.5) and (2.7) it follows that $\mu_{2r+1} = 0$ for $0 \leq r \leq k - 1$. Then M_n is nilpotent if and only if $\mu_{2r} = 0$ for $1 \leq r \leq k$. By (2.4) and (2.6), this holds if and only if for $1 \leq r \leq k$

$$b_{2r} = F(2k, 2r) - \sum_{i=1}^{r-1} b_{2i} F(2k - 2i, 2r - 2i) = (-1)^r \binom{k}{r} - \sum_{i=1}^{r-1} b_{2i} (-1)^{r-i} \binom{k-i}{r-i}. \tag{2.9}$$

Now we show by induction on r that (2.9) gives $b_{2r} = -\binom{k}{r}$. For $r = 1$, Eq. (2.9) gives $b_2 = (-1)^1 \binom{k}{1} - 0 = -\binom{k}{1}$, so the statement is true. Now assume that $b_{2r} = -\binom{k}{r}$ for all $r \leq u - 1$. From (2.9) and the induction hypothesis,

$$b_{2u} = (-1)^u \binom{k}{0} \binom{k}{u} + \sum_{i=1}^{u-1} (-1)^{u-i} \binom{k}{i} \binom{k-i}{u-i} = \sum_{i=0}^{u-1} (-1)^{u-i} \binom{k}{i} \binom{k-i}{u-i} = \sum_{i=0}^{u-1} (-1)^{u-i} \binom{k}{u} \binom{u}{i} = \binom{k}{u} \left[(-1)^u \sum_{i=0}^u (-1)^i \binom{u}{i} - 1 \right].$$

Note that $\sum_{i=0}^u (-1)^i \binom{u}{i} = 0$ since the binomial expansion $(1 - t)^u = \sum_{i=0}^u \binom{u}{i} (-t)^i$ with $t = 1$ gives $0 = \sum_{i=0}^u (-1)^i \binom{u}{i}$. Therefore $b_{2u} = -\binom{k}{u}$ and the statement follows by induction. \square

We now consider M_n when n is odd as in (2.2). For a specified main diagonal (that simplifies the characteristic polynomial), a necessary condition for M_n to be nilpotent is given in the following lemma, and a nilpotent matrix M_n is determined in Theorem 2.5.

Lemma 2.4. *Let $k \geq 2$ and $n = 2k + 1$, and let M_n have exactly one $a_v = 0$ for $1 \leq v \leq n$ and $b_{2r} \neq 0$ for all $1 \leq r \leq k$. Suppose the nonzero a_i alternate in value $1, -1, 1, -1, \dots, 1, -1$. If M_n is nilpotent, then either $a_{n-2} = 0$ or $a_{n-1} = 0$.*

Proof. Considering the cycle products of size n , the constant term of the characteristic polynomial of M_n is

$$\sum_{r=1}^k \left(b_{2r} \prod_{j=2r+1}^n a_j \right) - b_n - \prod_{i=1}^n a_i. \tag{2.10}$$

Since a_n appears in each term except $-b_n$, if $a_n = 0$ then (2.10) is $-b_n \neq 0$, and M_n is not nilpotent.

Now suppose $a_v = 0$ for some fixed v with $1 \leq v \leq n - 3$, and let

$$s = \begin{cases} v & \text{for } v \text{ even} \\ v + 1 & \text{for } v \text{ odd.} \end{cases}$$

Here s is the length of the shortest cycle of length at least 2 in $D(M_n)$ on which vertex v lies, and s is even with $2 \leq s \leq n - 3$ and $2 \leq n - s - 1 \leq n - 3$. The coefficient of x^{n-s-1} in the characteristic polynomial of M_n with $a_v = 0$ is given by the sum of all cycle products of size $s + 1$, i.e., by

$$F(2k + 1, s + 1) - \sum_{i=1}^{\frac{s-2}{2}} b_{2i} F(2k + 1 - 2i, s + 1 - 2i) - b_s \sigma, \tag{2.11}$$

where

$$\sigma = \sum_{i=s+1}^n a_i.$$

There are an odd number, namely $n - s$, of loops that are disjoint from the cycle of length s . The sets $A_{n,q}$ corresponding to each of the above F functions, respectively, are

$$A_{2k+1,2k+1}, A_{2k+1,2k-1}, A_{2k+1,2k-3}, \dots, A_{2k+1,2k+1-(s-2)}.$$

By definition, each of these sets contains the index v such that $a_v = 0$. Each F function in (2.11) is of the form $F(2j + 1, w)$ for $2k + 1 - (s - 2) \leq 2j + 1 \leq 2k + 1$ and w odd with $3 \leq w \leq s + 1$, where the associated set $A_{2k+1,2j+1}$ contains j indices z for which $a_z = 1$ and j indices z for which $a_z = -1$. Thus its value is equal to $F(2j, w)$ when (2.3) holds. Since $s + 1, s - 1, s - 3, \dots, 3$ are all odd, by (2.7) all of the F functions in (2.11) are equal to 0 and (2.11) reduces to $-b_s \sigma$. The value of σ is clearly nonzero since it is the sum of an odd number of variables with values from $\{1, -1\}$, therefore (2.11) is nonzero and M_n is not nilpotent.

Thus if M_n is nilpotent and exactly one $a_v = 0$, then $v = n - 2$ or $n - 1$. \square

Theorem 2.5. *Let $k \geq 2$ and $n = 2k + 1$. Suppose M_n has exactly one of a_{n-2} and a_{n-1} equal to 0, and the nonzero a_i alternate in value $1, -1, 1, -1, \dots, 1, -1$. Then M_n is nilpotent if and only if $b_{2r} = -\binom{k}{r}$ for $1 \leq r \leq k$ and $b_{2k+1} = 1$.*

Proof. Let M_{2k} have characteristic polynomial (1.1) with (2.3) holding. Consider the characteristic polynomial (1.1) of M_{2k+1} with μ_i replaced by $\tilde{\mu}_i$ and where the a_i are assigned as in the theorem statement. For $1 \leq p \leq 2k$, we claim that the sets of all cycle products of size p in $D(M_{2k+1})$ and $D(M_{2k})$ are identical. This is true because:

- (i) In $D(M_{2k+1})$, the arc from vertex $2k + 1$ to vertex 1 belongs to no cycle of length $\leq 2k$ (and thus b_{2k+1} does not occur in these cycle products).
- (ii) Every cycle product of size p in $D(M_{2k})$ and $D(M_{2k+1})$ corresponds to either
 - (a) p loops (and each digraph has k loops with cycle product equal to 1 and k loops with cycle product equal to -1), or
 - (b) one cycle of length $2r$ for $1 \leq r \leq k$ and $p - 2r$ loops (and in each digraph, the cycles of length $2r$ have the same cycle product and each is disjoint from $2k - 2r$ loops, $k - r$ of which have cycle product 1 and $k - r$ of which have cycle product -1).

Thus it follows that $\mu_i = \tilde{\mu}_i$ for $1 \leq i \leq 2k$ (in terms of the b_{2r}). By Theorem 2.3, $\mu_i = \tilde{\mu}_i = 0$ for $1 \leq i \leq 2k$ if and only if $b_{2r} = -\binom{k}{r}$ for $1 \leq r \leq k$. The constant term $\tilde{\mu}_n$ is the sum of cycle products of size $2k + 1$ as in (2.10). With the a_i as assigned, the only such cycle products are obtained from the $(2k + 1)$ -cycle and from the composite cycle consisting of the loop at vertex $2k + 1$ and the $2k$ -cycle. These cycle products have values equal to b_{2k+1} and $-a_{2k+1}b_{2k}$, respectively. Thus, $\tilde{\mu}_n = 0$ if and only if

$$0 = -b_{2k+1} + a_{2k+1}b_{2k}, \tag{2.12}$$

that is, if and only if $b_{2k+1} = (-1) \left[-\binom{k}{k} \right] = 1$. \square

Remark 2.6. Theorems 2.3 and 2.5 give nilpotent matrices M_n for specific assignments of the a_j when $n \geq 4$. However, the proofs of both theorems can be adapted to show nilpotence for other values of the main diagonal. When $k \geq 2, n = 2k, a_{2i} \in \{1, -1\}$ and $a_{2i-1} = -a_{2i}$ for $1 \leq i \leq k$, then M_n is nilpotent if and only if $b_{2r} = -\binom{k}{r}$ for $1 \leq r \leq k$. When $k \geq 2, n = 2k + 1, a_{2i} \in \{1, -1\}$ and $a_{2i-1} = -a_{2i}$ for $1 \leq i \leq k - 1$, if $\{a_{2k-1}, a_{2k}\} = \{1, 0\}$ and $a_{2k+1} = -1$, then M_n is nilpotent if and only if $b_{2r} = -\binom{k}{r}$ for $1 \leq r \leq k$ and $b_{2k+1} = 1$. However, in this latter case if $\{a_{2k-1}, a_{2k}\} = \{-1, 0\}$ and $a_{2k+1} = 1$, then $b_{2r} = -\binom{k}{r}$ for $1 \leq r \leq k$ and (2.12) gives $b_{2k+1} = -1$ for nilpotence. Thus, from M_n we can find $2^{\lceil n/2 \rceil}$ nonequivalent potentially nilpotent sign patterns.

3. Nonzero Jacobian

With a view to obtaining spectrally arbitrary patterns from M_n , we now consider a particular Jacobian evaluated at values a_i, b_i obtained for a nilpotent matrix M_n . This enables us to use the methodology of [3, Observation 10]; see also [1, Lemma 2.1]. We first consider the case that n is even, i.e., $n = 2k$ for $k \geq 2$. In M_n , set

$$a_{2i} = -1 \quad \text{for } 1 \leq i \leq k. \tag{3.1}$$

Certain entries of the matrix D_n , which is defined below in (3.6), are determined by differentiating the coefficients of the characteristic polynomial μ_i with respect to the n remaining variables a_{2i-1} and b_{2i} ; see Lemmas 3.1, 3.2, 3.4, 3.6 and 3.7.

For $1 \leq j \leq k$ and for some odd ℓ with $n - 2j + 1 \leq \ell \leq n$, define

$$\tilde{A}_{n,2j-1} \equiv A_{n,2j} \setminus \{\ell\}.$$

For $1 \leq w \leq 2j - 1$, define

$$\tilde{F}(2j - 1, w) = \sum_{\substack{B \subseteq \tilde{A}_{n,2j-1} \\ |B|=w}} \prod_{i \in B} a_i,$$

i.e., $\tilde{F}(2j - 1, w)$ is equal to the sum of all products of w distinct entries a_z , where $z \in \tilde{A}_{n,2j-1}$. Define $\tilde{F}(2j - 1, 0) = 1$ and define $\tilde{F}(2j - 1, w) = 0$ if $w > 2j - 1$.

Lemma 3.1. *If (2.3) holds, $0 \leq p \leq k - 1$ and $0 \leq r \leq p$, then*

$$\tilde{F}(2p + 1, 2r) = (-1)^r \binom{p}{r}, \tag{3.2}$$

and

$$\tilde{F}(2p + 1, 2r + 1) = (-1)^{r+1} \binom{p}{r}. \tag{3.3}$$

Proof. If (2.3) holds, then each product of entries a_z with $z \in \tilde{A}_{n,2p+1}$ is ± 1 . Letting $\tilde{B}_p = \{i : i \text{ is odd and } i \in \tilde{A}_{n,2p+1}\}$ and $\tilde{C}_{p+1} = \{i : i \text{ is even and } i \in \tilde{A}_{n,2p+1}\}$, $\tilde{F}(2p + 1, w)$ is the number of sets with w elements formed by taking an even number of elements from \tilde{C}_{p+1} (and the rest from \tilde{B}_p) minus the number of sets with w elements formed by taking an odd number of elements from \tilde{C}_{p+1} (and the rest from \tilde{B}_p). Note that $|\tilde{B}_p| = p$ and $|\tilde{C}_{p+1}| = p + 1$. As in the proof of Lemma 2.2, the expression for $\tilde{F}(2p + 1, w)$ is

$$\tilde{F}(2p + 1, 2r) = \sum_{i=0}^r \binom{p}{2i} \binom{p+1}{2r-2i} - \sum_{i=0}^{r-1} \binom{p}{2i+1} \binom{p+1}{2r-(2i+1)}.$$

Consider the binomial expansions

$$(1 + t)^p = \sum_{i=0}^p \binom{p}{i} t^i \quad \text{and} \quad (1 - t)^{p+1} = \sum_{i=0}^{p+1} (-1)^i \binom{p+1}{i} t^i.$$

The coefficient of t^{2r} in $(1 + t)^p(1 - t)^{p+1}$ is

$$\sum_{i=0}^{2r} (-1)^i \binom{p}{i} \binom{p+1}{2r-i} = \sum_{i=0}^r \binom{p}{2i} \binom{p+1}{2r-2i} - \sum_{i=0}^{r-1} \binom{p}{2i+1} \binom{p+1}{2r-(2i+1)},$$

which is $\tilde{F}(2p + 1, 2r)$. Also,

$$(1 + t)^p(1 - t)^{p+1} = (1 - t)(1 - t^2)^p = (1 - t^2)^p - t(1 - t^2)^p.$$

The coefficient of t^{2r} in $(1 - t^2)^p - t(1 - t^2)^p$ is equal to the coefficient of t^{2r} in $(1 - t^2)^p$ since $-t(1 - t^2)^p$ has no even powers of t . Therefore, since

$$(1 - t^2)^p = \sum_{i=0}^p (-1)^i \binom{p}{i} t^{2i},$$

(3.2) follows.

For (3.3), observe that when F is defined with respect to $A_{n,2p+2}$, \tilde{F} is defined with respect to $\tilde{A}_{n,2p+1} \equiv A_{n,2p+2} \setminus \{\ell\}$, and ℓ is odd with $n - 2p - 1 \leq \ell \leq n$,

$$F(2p + 2, 2r + 1) = \tilde{F}(2p + 1, 2r + 1) + a_\ell \tilde{F}(2p + 1, 2r).$$

By (2.7), $F(2p + 2, 2r + 1) = 0$, so $-a_\ell \tilde{F}(2p + 1, 2r) = \tilde{F}(2p + 1, 2r + 1)$. This implies that $\tilde{F}(2p + 1, 2r + 1) = (-1)^{r+1} \binom{p}{r}$ by (3.2), since $a_\ell = 1$. \square

Lemma 3.2. *Let $k \geq 2$ and $n = 2k$. If (3.1) holds, then the derivatives of the coefficients in the characteristic polynomial (1.1) of M_n are, for $1 \leq j \leq k$, given by*

$$\frac{\partial \mu_{2r}}{\partial a_{2j-1}} = \tilde{F}(2k - 1, 2r - 1) - \sum_{i=1}^{r-1} b_{2i} \tilde{F}(2k - 1 - 2i, 2r - 1 - 2i)$$

when $2 \leq 2r \leq 2j$ and

$$\frac{\partial \mu_{2r+1}}{\partial a_{2j-1}} = \tilde{F}(2k - 1, 2r) - \sum_{i=1}^r b_{2i} \tilde{F}(2k - 1 - 2i, 2r - 2i)$$

when $1 \leq 2r + 1 \leq 2j - 1$.

Proof. Consider (2.4), in which all $F(2p, w)$ are defined with respect to $A_{n,2p} = \{n - 2p + 1, n - 2p + 2, \dots, n\}$ and (3.1) holds. For some fixed j with $1 \leq j \leq k$, factor a_{2j-1} from this expression to give

$$\begin{aligned} \mu_{2r} = a_{2j-1} & \left(\tilde{F}(2k - 1, 2r - 1) - \sum_{i=1}^{r-1} b_{2i} \tilde{F}(2k - 1 - 2i, 2r - 1 - 2i) \right) \\ & + f(a_1, a_3, \dots, a_{2j-3}, a_{2j+1}, \dots, a_{2k-1}, b_2, b_4, \dots, b_{2r}) \end{aligned} \tag{3.4}$$

if $2r \leq 2j$, where each term $\tilde{F}(2p - 1, w)$ above is defined with respect to $\tilde{A}_{n,2p-1} \equiv A_{n,2p} \setminus \{2j - 1\}$. That is, all such (nontrivial) terms $F(2p, w)$ have $2j - 1 \in A_{n,2p}$ and thus can be expressed as

$$\begin{aligned} F(2p, w) = a_{2j-1} & \tilde{F}(2p - 1, w - 1) \\ & + f_1(a_{2k-2p+1}, a_{2k-2p+3}, \dots, a_{2j-3}, a_{2j+1}, \dots, a_{2k-1}), \end{aligned}$$

where f_1 is the sum of terms that do not include a_{2j-1} as a factor. Note that the product $a_{2j-1} b_{2i}$, for $1 \leq i \leq r - 1$, occurs in (2.4) if and only if $2r \leq 2j$ (by the definition of $F(2p, w)$). Differentiating (3.4) with respect to a_{2j-1} gives

$$\frac{\partial \mu_{2r}}{\partial a_{2j-1}} = \tilde{F}(2k - 1, 2r - 1) - \sum_{i=1}^{r-1} b_{2i} \tilde{F}(2k - 1 - 2i, 2r - 1 - 2i)$$

as required.

Similarly, (2.5) can be written as

$$\begin{aligned} \mu_{2r+1} = & a_{2j-1} \left(\tilde{F}(2k-1, 2r) - \sum_{i=1}^r b_{2i} \tilde{F}(2k-1-2i, 2r-2i) \right) \\ & + f(a_1, a_3, \dots, a_{2j-3}, a_{2j+1}, \dots, a_{2k-1}, b_2, b_4, \dots, b_{2r}), \end{aligned} \tag{3.5}$$

if $2r + 1 \leq 2j - 1$. Note that the product $a_{2j-1}b_{2i}$, for $1 \leq i \leq r$, occurs in (2.5) if and only if $2r + 1 \leq 2j - 1$ (by the definition of $F(2p, w)$). Differentiating (3.5) with respect to a_{2j-1} gives

$$\frac{\partial \mu_{2r+1}}{\partial a_{2j-1}} = \tilde{F}(2k-1, 2r) - \sum_{i=1}^r b_{2i} \tilde{F}(2k-1-2i, 2r-2i)$$

as required. \square

Lemma 3.3. *If $v \geq 0$ and $k \geq v + 1$, then*

$$\sum_{u=0}^v (-1)^u \binom{v}{u} \frac{1}{k-u} = \frac{(-1)^v}{(k-v) \binom{k}{v}}.$$

The above identity (see [5, Identity 1.43]), which can be proven by induction, is used to prove the following lemma. For $k \geq 2$ and $n = 2k$, define the $n \times n$ matrix $D_n = [d_{ij}]$ where for $1 \leq i \leq n$,

$$d_{ij} = (-1)^i \frac{\partial \mu_i}{\partial a_{2j-1}} \quad \text{and} \quad d_{i,k+j} = (-1)^i \frac{\partial \mu_i}{\partial b_{2j}} \quad \text{for } 1 \leq j \leq k. \tag{3.6}$$

Lemma 3.4. *Let $k \geq 2$, $n = 2k$, $1 \leq j \leq k$ and $1 \leq i \leq 2j$. If (3.1) holds and d_{ij} is evaluated with $b_{2r} = -\binom{k}{r}$ and $a_{2r-1} = 1$ for $1 \leq r \leq k$, then $d_{ij} = -1$.*

Proof. Fix j , $1 \leq j \leq k$ and fix i , $1 \leq i \leq 2j$. If i is odd ($i = 2g + 1$), then by Lemma 3.2

$$\frac{\partial \mu_{2g+1}}{\partial a_{2j-1}} = \tilde{F}(2k-1, 2g) + \sum_{u=1}^g \binom{k}{u} \tilde{F}(2k-1-2u, 2g-2u).$$

Applying (3.2) gives

$$\begin{aligned} \frac{\partial \mu_{2g+1}}{\partial a_{2j-1}} &= (-1)^g \binom{k-1}{g} + \sum_{u=1}^g \binom{k}{u} (-1)^{g-u} \binom{k-1-u}{g-u} \\ &= \sum_{u=0}^g (-1)^{g-u} \binom{k}{u} \binom{k-1-u}{g-u} \\ &= \sum_{u=0}^g (-1)^{g-u} \frac{k}{k-u} \binom{k-1}{g} \binom{g}{u} \\ &= (-1)^g k \binom{k-1}{g} \sum_{u=0}^g (-1)^u \frac{1}{k-u} \binom{g}{u}. \end{aligned} \tag{3.7}$$

Using Lemma 3.3 with v as g gives

$$\begin{aligned} \frac{\partial \mu_{2g+1}}{\partial a_{2j-1}} &= (-1)^g k \binom{k-1}{g} \frac{(-1)^g}{(k-g) \binom{k}{g}} \\ &= \frac{k(k-1)!}{g!(k-1-g)!} \frac{g!(k-g)!}{(k-g)k!} = 1. \end{aligned}$$

Recalling that $d_{ij} = -\frac{\partial \mu_i}{\partial a_{2j-1}}$ for i odd, $d_{2g+1,j} = -1$ as required.

If i is even ($i = 2g$), then using Lemma 3.2 and applying (3.3) gives

$$\begin{aligned} \frac{\partial \mu_{2g}}{\partial a_{2j-1}} &= \tilde{F}(2k-1, 2g-1) + \sum_{u=1}^{g-1} \binom{k}{u} \tilde{F}(2k-1-2u, 2g-1-2u) \\ &= (-1)^g \binom{k-1}{g-1} + \sum_{u=1}^{g-1} \binom{k}{u} (-1)^{g-u} \binom{k-1-u}{g-1-u} \\ &= \sum_{u=0}^{g-1} (-1)^{g-u} \binom{k}{u} \binom{k-1-u}{g-1-u} \\ &= -\sum_{u=0}^{g-1} (-1)^{g-1-u} \binom{k}{u} \binom{k-1-u}{g-1-u}. \end{aligned}$$

This is the negative of (3.7) with g replaced by $g-1$. Recalling the definition in (3.6), a similar argument to the i odd case gives $d_{2g,j} = -1$ as required. \square

The following identity established in the above proof is used in the proof of the next lemma.

Corollary 3.5. For $k \geq 2$ and $0 \leq g \leq k-1$,

$$\sum_{u=0}^g (-1)^{g-u} \binom{k}{u} \binom{k-1-u}{g-u} = 1.$$

Lemma 3.6. Let $k \geq 2$, $n = 2k$ and $1 \leq j \leq k-1$. If (3.1) holds and $d_{2j+1,j}$ is evaluated with $b_{2r} = -\binom{k}{r}$ and $a_{2r-1} = 1$ for $1 \leq r \leq k$, then $d_{2j+1,j} \geq 1$.

Proof. If the variables a_{2r-1} and b_{2r} for $1 \leq r \leq k$ are not assigned values, then μ_{2j+1} has terms containing the factors $a_{2j-1}b_h$ for all $h = 2, 4, \dots, 2j-2$ since such a factor occurs in some cycle product of size $2j+1$. However, the factor $a_{2j-1}b_{2j}$ occurs nowhere in μ_{2j+1} since the cycle of length $2j$ and the loop at vertex $2j-1$ are not disjoint. Thus, analogous to (3.5), Eq. (2.5) can be written as

$$\begin{aligned} \mu_{2j+1} &= a_{2j-1} \left(\tilde{F}(2k-1, 2j) - \sum_{i=1}^{j-1} b_{2i} \tilde{F}(2k-1-2i, 2j-2i) \right) \\ &\quad + f(a_1, a_3, \dots, a_{2j-3}, a_{2j+1}, \dots, a_{2k-1}, b_2, b_4, \dots, b_{2j}). \end{aligned}$$

Differentiating with respect to a_{2j-1} gives

$$\frac{\partial \mu_{2j+1}}{\partial a_{2j-1}} = \tilde{F}(2k-1, 2j) - \sum_{i=1}^{j-1} b_{2i} \tilde{F}(2k-1-2i, 2j-2i).$$

Thus, if (3.1) holds, assigning $a_{2r-1} = 1$ and $b_{2r} = -\binom{k}{r}$ for $1 \leq r \leq k$, application of (3.2) gives

$$\begin{aligned} \frac{\partial \mu_{2j+1}}{\partial a_{2j-1}} &= (-1)^j \binom{k-1}{j} + \sum_{i=1}^{j-1} \binom{k}{i} (-1)^{j-i} \binom{k-1-i}{j-i} \\ &= \left[\sum_{i=0}^j (-1)^{j-i} \binom{k}{i} \binom{k-1-i}{j-i} \right] - (-1)^0 \binom{k}{j} \binom{k-1-j}{0}. \end{aligned} \tag{3.8}$$

Applying Corollary 3.5 to (3.8) gives

$$\frac{\partial \mu_{2j+1}}{\partial a_{2j-1}} = 1 - \binom{k}{j}, \tag{3.9}$$

which implies that $d_{2j+1,j} = \binom{k}{j} - 1$. Since $\binom{k}{j} \geq 2$ if $1 \leq j \leq k-1$ and $k \geq 2$, it follows that $d_{2j+1,j} \geq 1$. \square

We now consider columns $k+1, k+2, \dots, 2k$ of D_n , the entries of which are defined in terms of derivatives with respect to b_{2j} for $j = 1, 2, \dots, k$.

Lemma 3.7. *Let D_n be defined as in (3.6) with $k \geq 2$ and $n = 2k$.*

- (i) *If $1 \leq j \leq k$ and $1 \leq i \leq 2j-1$, then $d_{i,k+j} = 0$.*
- (ii) *If $1 \leq j \leq k$, then $d_{2j,k+j} = -1$.*
- (iii) *If (2.3) holds, $1 \leq j \leq k-1$ and $i = 1, 3, \dots, 2k-2j-1$, then $d_{2j+i,k+j} = 0$.*

Proof. Fix column $k+j$ for $1 \leq j \leq k$. The variable b_{2j} does not appear in $\mu_1, \mu_2, \dots, \mu_{2j-1}$ since b_{2j} occurs only in a cycle product of size at least $2j$. Therefore $d_{i,k+j} = 0$ for $i = 1, 2, \dots, 2j-1$, and (i) follows.

Fix column $k+j$ for $1 \leq j \leq k$. In μ_{2j} , the variable b_{2j} appears once with coefficient -1 , therefore $\frac{\partial \mu_{2j}}{\partial b_{2j}} = d_{2j,k+j} = -1$, and (ii) follows.

Fix column $k+j$ for $1 \leq j \leq k-1$ and assume that (2.3) holds. Consider $\mu_{2j+1}, \mu_{2j+3}, \dots, \mu_{2k-1}$ as given by (2.5). The coefficient of b_{2j} in μ_{2j+i} is $-F(2k-2j, i)$, $i = 1, 3, \dots, 2k-2j-1$. This coefficient is 0 by (2.7) and (iii) follows. \square

Theorem 3.8. *Let $k \geq 2$ and $n = 2k$. If D_n is evaluated when (2.3) holds and $b_{2r} = -\binom{k}{r}$, $1 \leq r \leq k$, then $\det(D_n) \neq 0$.*

Proof. By Lemmas 3.4, 3.6 and 3.7, if D_n is evaluated with a_i and b_{2r} as stated, then D_n has the form

$$\begin{bmatrix} -1 & -1 & -1 & \dots & -1 & -1 & 0 & 0 & 0 & \dots & 0 & 0 \\ -1 & -1 & -1 & & -1 & -1 & -1 & 0 & 0 & & 0 & 0 \\ c_1 & -1 & \ddots & \ddots & -1 & -1 & 0 & 0 & \ddots & \ddots & 0 & 0 \\ d_{41} & -1 & \ddots & \ddots & -1 & -1 & d_{4,k+1} & -1 & 0 & \ddots & 0 & 0 \\ d_{51} & c_2 & -1 & \ddots & -1 & -1 & 0 & 0 & 0 & \ddots & 0 & 0 \\ d_{61} & d_{62} & -1 & \ddots & -1 & -1 & d_{6,k+1} & d_{6,k+2} & -1 & & 0 & 0 \\ d_{71} & d_{72} & c_3 & & -1 & -1 & 0 & 0 & 0 & \dots & 0 & 0 \\ d_{81} & d_{82} & d_{83} & & -1 & -1 & d_{8,k+1} & d_{8,k+2} & d_{8,k+3} & & 0 & 0 \\ \vdots & \vdots & \vdots & & \vdots & \vdots & \vdots & \vdots & \vdots & & \vdots & \vdots \\ d_{n-2,1} & d_{n-2,2} & d_{n-2,3} & \dots & -1 & -1 & d_{n-2,k+1} & d_{n-2,k+2} & d_{n-2,k+3} & \dots & -1 & 0 \\ d_{n-1,1} & d_{n-1,2} & d_{n-1,3} & \dots & c_{k-1} & -1 & 0 & 0 & 0 & \dots & 0 & 0 \\ d_{n1} & d_{n2} & d_{n3} & \dots & d_{n,k-1} & -1 & d_{n,k+1} & d_{n,k+2} & d_{n,k+3} & \dots & d_{n,2k-1} & -1 \end{bmatrix},$$

where $c_i \geq 1$ for $1 \leq i \leq k - 1$ by Lemma 3.6. Expansion along columns in the order $2k, 2k - 1, \dots, k + 1$, gives

$$\det(D_n) = (-1)^{\lceil k/2 \rceil} \det(G_k)$$

with

$$G_k = \begin{bmatrix} -1 & -1 & -1 & -1 & \dots & -1 & -1 \\ c_1 & -1 & -1 & -1 & & -1 & -1 \\ d_{51} & c_2 & \ddots & \ddots & \ddots & -1 & -1 \\ d_{71} & d_{72} & c_3 & \ddots & \ddots & -1 & -1 \\ d_{91} & d_{92} & d_{93} & c_4 & \ddots & -1 & -1 \\ \vdots & \vdots & \vdots & & \ddots & \vdots & \vdots \\ d_{n-1,1} & d_{n-1,2} & d_{n-1,3} & d_{n-1,4} & & c_{k-1} & -1 \end{bmatrix}.$$

Using elementary row operations (subtracting row 1 from row i for $2 \leq i \leq k$), $\det(G_k) = \det(\widehat{G}_k)$ where

$$\widehat{G}_k = \begin{bmatrix} -1 & -1 & -1 & -1 & \dots & -1 & -1 \\ c_1 + 1 & 0 & 0 & 0 & & 0 & 0 \\ d_{51} + 1 & c_2 + 1 & \ddots & \ddots & \ddots & 0 & 0 \\ d_{71} + 1 & d_{72} + 1 & c_3 + 1 & \ddots & \ddots & 0 & 0 \\ d_{91} + 1 & d_{92} + 1 & d_{93} + 1 & c_4 + 1 & \ddots & 0 & 0 \\ \vdots & \vdots & \vdots & & \ddots & \vdots & \vdots \\ d_{n-1,1} + 1 & d_{n-1,2} + 1 & d_{n-1,3} + 1 & d_{n-1,4} + 1 & & c_{k-1} + 1 & 0 \end{bmatrix}.$$

Since each $c_i \geq 1$, $\det(\widehat{G}_k) \neq 0$ and thus $\det(D_n) \neq 0$. \square

We now consider the case that n is odd. For $k \geq 2$, let M_{2k+1} have characteristic polynomial $p_{2k+1}(x)$ as in (1.1) with μ_i replaced by $\tilde{\mu}_i$, and let $\{\hat{a}, \tilde{a}\} = \{a_{2k-1}, a_{2k}\}$. Define the $(2k + 1) \times (2k + 1)$ matrix $\tilde{D}_{2k+1} = [\tilde{d}_{ij}]$ where for $1 \leq i \leq 2k + 1$,

$$\begin{aligned} \tilde{d}_{ij} &= (-1)^i \frac{\partial \tilde{\mu}_i}{\partial a_{2j-1}}, \quad 1 \leq j \leq k-1, \\ \tilde{d}_{i,k+j} &= (-1)^i \frac{\partial \tilde{\mu}_i}{\partial b_{2j}}, \quad 1 \leq j \leq k, \\ \tilde{d}_{ik} &= (-1)^i \frac{\partial \tilde{\mu}_i}{\partial \hat{a}} \quad \text{and} \quad \tilde{d}_{i,2k+1} = (-1)^i \frac{\partial \tilde{\mu}_i}{\partial b_{2k+1}}. \end{aligned}$$

Let M_{2k} be as in (2.1) with characteristic polynomial $p_{2k}(x)$ as in (1.1), and let D_{2k} be the associated $2k \times 2k$ matrix of partial derivatives as in (3.6). The following result relates D_{2k} to \tilde{D}_{2k+1} as defined above.

Theorem 3.9. *Let $k \geq 2$. Suppose D_{2k} is evaluated when (2.3) holds and $b_{2r} = -\binom{k}{r}$ for $1 \leq r \leq k$, and \tilde{D}_{2k+1} is evaluated when $0 = \tilde{a} \in \{a_{2k-1}, a_{2k}\}$, all other a_i (including \hat{a}) alternate in value $1, -1, 1, -1, \dots, 1, -1$, $b_{2r} = -\binom{k}{r}$ for $1 \leq r \leq k$ and $b_{2k+1} = 1$. Then*

$$\tilde{D}_{2k+1} = \begin{bmatrix} & & & & & 0 \\ & & & & & 0 \\ & & & & & \vdots \\ & & & & & 0 \\ & & & & & -1 \\ 0 & 0 & \dots & 0 & -1 & -1 \end{bmatrix} \quad \text{and} \quad \det(\tilde{D}_{2k+1}) \neq 0.$$

Proof. To show that $\tilde{d}_{ij} = d_{ij}$ for $1 \leq i \leq 2k$ and $1 \leq j \leq 2k$ when they are evaluated with a_i and b_{2r} as stated, consider the sums of cycle products of size m that give coefficients μ_m and $\tilde{\mu}_m$ for $1 \leq m \leq 2k$ of $p_{2k}(x)$ and $p_{2k+1}(x)$, respectively. Recall that each such cycle product corresponds to a simple cycle, a composite cycle of loops, or a composite cycle of some even length cycle and some loops. Note that $-\mu_1 = -\sum_{j=1}^{2k} a_j$ and $-\tilde{\mu}_1 = -\sum_{j=1}^{2k+1} a_j$, and thus $\tilde{d}_{1j} = d_{1j} = -1$ for $1 \leq j \leq 2k$.

With the equality established when the relevant cycle products are size $m = 1$, let $m \geq 2$. The cycle products corresponding to a simple cycle are of even size and are given by $-b_m$, which appears in both μ_m and $\tilde{\mu}_m$. The sum of the cycle products corresponding to a composite cycle of loops is given by $F(2k, m)$ in μ_m (see the first terms in (2.4) and (2.5)) and analogously by $F(2k + 1, m)$ in $\tilde{\mu}_m$. The sum of the cycle products that correspond to a composite cycle of some even length cycle and some loops is given by $-b_{2r} F(2k - 2r, m - 2r)$ in μ_m (see the summations in (2.4) and (2.5)) and analogously by $-b_{2r} F(2k + 1 - 2r, m - 2r)$ in $\tilde{\mu}_m$ for $2 \leq 2r < m \leq 2k$. We now argue that with a_i as specified, $F(2k, m)$ and $F(2k + 1, m)$ are equal for $2 \leq m \leq 2k$ and that $F(2k - 2r, m - 2r)$ and $F(2k + 1 - 2r, m - 2r)$ are equal for fixed r, m and k such that $2 \leq 2r < m \leq 2k$. By the definition of cycle products and the F function, each such F function in μ_m is defined with respect to $A_{2k, 2k-2r} = \{2r + 1, 2r + 2, \dots, 2k\} \equiv A_{\text{even}}$. Similarly, each such F function in $\tilde{\mu}_m$ is defined with respect to $A_{2k+1, 2k+1-2r} = \{2r + 1, 2r + 2, \dots, 2k - 2, 2k - 1, 2k, 2k + 1\} \equiv A_{\text{odd}}$. Define A to be the intersection of these sets, that is $A \equiv A_{\text{even}} \cap A_{\text{odd}} = \{2r + 1, 2r + 2, \dots, 2k - 2\}$. Note that $A_{\text{even}} = A \cup \{2k - 1, 2k\}$, $A_{\text{odd}} = A \cup \{2k - 1, 2k, 2k + 1\}$ and that A is empty when $2r = 2k - 2$. Since terms in $p_{2k+1}(x)$ with \tilde{a} as a fac-

Since

$$s^{2v} - t^{2v} = (s^2 - t^2) \sum_{i=0}^{v-1} s^{2i} t^{2v-2i-2},$$

$$H_{2v}(s, t) = \begin{cases} \sum_{i=0}^{v-1} s^{2i} t^{2v-2i-2} = P_{2v-2}(s, t) & \text{if } |s| \neq |t|, \\ \lim_{|s| \rightarrow |t|} \sum_{i=0}^{v-1} s^{2i} t^{2v-2i-2} = P_{2v-2}(t, t) & \text{if } |s| = |t|. \end{cases}$$

When $r \geq 1$, since

$$P_{2v}(c_1, c_2, \dots, c_r, s) = \sum_{i=0}^v s^{2i} P_{2v-2i}(c_1, c_2, \dots, c_r),$$

$$\frac{P_{2v}(c_1, c_2, \dots, c_r, s) - P_{2v}(c_1, c_2, \dots, c_r, t)}{s^2 - t^2}$$

$$= \sum_{i=1}^v \frac{s^{2i} - t^{2i}}{s^2 - t^2} P_{2v-2i}(c_1, c_2, \dots, c_r)$$

$$= \sum_{i=1}^v P_{2i-2}(s, t) P_{2v-2i}(c_1, c_2, \dots, c_r), \text{ by the } r = 0 \text{ case above,}$$

$$= P_{2v-2}(c_1, c_2, \dots, c_r, s, t).$$

The above argument also shows the limiting case. \square

For $k \geq 2$ and $n = 2k$, let $M_n \in Q(\mathcal{R}_n)$ be nilpotent. From (2.1), the characteristic polynomial $\det(xI - M_n)$ is given by

$$p_n(x) = x^n = - \sum_{i=0}^{n/2} b_{2i} \prod_{j=2i+1}^n (x - a_j), \quad \text{where } b_0 \equiv -1.$$

Remark 4.3. Consider $p_n(a_n) = a_n^n = -b_n$, and $p_n(a_{n-1}) = a_{n-1}^n = -b_n$. Therefore, for some $c_0 > 0$ (since $b_n \neq 0$), $a_n = -c_0$, $a_{n-1} = c_0$ and $b_n = -c_0^n = -P_n(c_0)$. Thus, if M_n is nilpotent, it follows that a_n and a_{n-1} , which are of opposite sign since $M_n \in Q(\mathcal{R}_n)$, must be nonzero and of the same magnitude.

As motivation for the proof of the next lemma, consider

$$p_n(a_{n-2}) = -b_{n-2}(a_{n-2} - c_0)(a_{n-2} + c_0) - b_n = a_{n-2}^n.$$

Thus

$$-b_{n-2}(a_{n-2}^2 - c_0^2) + c_0^n = a_{n-2}^n$$

and if $|a_{n-2}| \neq |c_0|$, then by Lemma 4.2

$$-b_{n-2} = \frac{a_{n-2}^n - c_0^n}{a_{n-2}^2 - c_0^2} = P_{n-2}(c_0, a_{n-2}).$$

If $|a_{n-2}| = |c_0|$, then the same result follows by the limiting case of Lemma 4.2. Similarly, considering $p_n(a_{n-3})$ leads to the equation

$$-b_{n-2} = P_{n-2}(c_0, a_{n-3}).$$

This implies that

$$P_{n-2}(c_0, a_{n-2}) = P_{n-2}(c_0, a_{n-3}). \tag{4.1}$$

If $g(x) = P_n(c_0, x)$, then $g(x)$ is even and strictly increasing on $(0, \infty)$. Since (4.1) implies that $g(a_{n-2}) = g(a_{n-3})$, it follows that $|a_{n-2}| = |a_{n-3}|$. That is, for some $c_1 \geq 0$, $a_{n-2} = -c_1$, $a_{n-3} = c_1$ and $b_{n-2} = -P_{n-2}(c_0, c_1)$.

Lemma 4.4. *Let $k \geq 2$ and M_{2k} be nilpotent with $M_{2k} \in Q(\mathcal{R}_{2k})$. For a fixed p with $1 \leq p \leq k - 1$, suppose $c_0 > 0$, $c_{k-j} \geq 0$ for $p + 1 \leq j \leq k - 1$, $-a_{2i} = a_{2i-1} = c_{k-i}$ and $-b_{2i} = P_{2i}(c_0, c_1, \dots, c_{k-i})$ for $p + 1 \leq i \leq k$. Then*

$$\begin{aligned} & -b_{2p} \prod_{j=p+1}^q (a_{2p}^2 - c_{k-j}^2) + \sum_{i=p+1}^q P_{2i}(c_0, c_1, \dots, c_{k-i}) \prod_{j=i+1}^q (a_{2p}^2 - c_{k-j}^2) \\ & = P_{2q}(c_0, c_1, \dots, c_{k-q-1}, a_{2p}) \end{aligned}$$

for $p \leq q \leq k - 1$.

Proof. Since M_{2k} is nilpotent,

$$p_{2k}(a_{2p}) = a_{2p}^{2k} = - \sum_{i=0}^k b_{2i} \prod_{j=2i+1}^{2k} (a_{2p} - a_j)$$

and it follows from Remark 4.3 that

$$- \sum_{i=p}^{k-1} b_{2i} \prod_{j=2i+1}^{2k} (a_{2p} - a_j) = a_{2p}^{2k} - c_0^{2k}.$$

Thus, by the assumptions on b_{2i} , a_{2i} and a_{2i-1} ,

$$-b_{2p} \prod_{j=p+1}^k (a_{2p}^2 - c_{k-j}^2) + \sum_{i=p+1}^{k-1} P_{2i}(c_0, c_1, \dots, c_{k-i}) \prod_{j=i+1}^k (a_{2p}^2 - c_{k-j}^2) = a_{2p}^{2k} - c_0^{2k}$$

and if $|a_{2p}| \neq |c_0|$, then

$$\begin{aligned} & -b_{2p} \prod_{j=p+1}^{k-1} (a_{2p}^2 - c_{k-j}^2) + \sum_{i=p+1}^{k-1} P_{2i}(c_0, c_1, \dots, c_{k-i}) \prod_{j=i+1}^{k-1} (a_{2p}^2 - c_{k-j}^2) = \frac{a_{2p}^{2k} - c_0^{2k}}{a_{2p}^2 - c_0^2} \\ & = P_{2k-2}(c_0, a_{2p}) \text{ by Lemma 4.2.} \end{aligned}$$

If $|a_{2p}| = |c_0|$, then the same result follows by the limiting case of Lemma 4.2. This establishes the statement for $q = k - 1$. Now assume the statement holds for $q = v$ with $p + 1 \leq v \leq k - 1$; i.e.,

$$\begin{aligned} & -b_{2p} \prod_{j=p+1}^v (a_{2p}^2 - c_{k-j}^2) + \sum_{i=p+1}^v P_{2i}(c_0, c_1, \dots, c_{k-i}) \prod_{j=i+1}^v (a_{2p}^2 - c_{k-j}^2) \\ & = P_{2v}(c_0, c_1, \dots, c_{k-v-1}, a_{2p}). \end{aligned}$$

Therefore

$$\begin{aligned}
 & -b_{2p} \prod_{j=p+1}^v (a_{2p}^2 - c_{k-j}^2) + \sum_{i=p+1}^{v-1} P_{2i}(c_0, c_1, \dots, c_{k-i}) \prod_{j=i+1}^v (a_{2p}^2 - c_{k-j}^2) \\
 & = P_{2v}(c_0, c_1, \dots, c_{k-v-1}, a_{2p}) - P_{2v}(c_0, c_1, \dots, c_{k-v-1}, c_{k-v})
 \end{aligned}$$

and thus

$$\begin{aligned}
 & -b_{2p} \prod_{j=p+1}^{v-1} (a_{2p}^2 - c_{k-j}^2) + \sum_{i=p+1}^{v-1} P_{2i}(c_0, c_1, \dots, c_{k-i}) \prod_{j=i+1}^{v-1} (a_{2p}^2 - c_{k-j}^2) \\
 & = \frac{P_{2v}(c_0, c_1, \dots, c_{k-v-1}, a_{2p}) - P_{2v}(c_0, c_1, \dots, c_{k-v-1}, c_{k-v})}{a_{2p}^2 - c_{k-v}^2} \quad \text{if } |a_{2p}| \neq |c_{k-v}| \\
 & = P_{2v-2}(c_0, c_1, \dots, c_{k-v-1}, c_{k-v}, a_{2p}) \text{ by Lemma 4.2.}
 \end{aligned}$$

If $|a_{2p}| = |c_{k-v}|$, then the same result follows by the limiting case of Lemma 4.2. Thus, the statement is true for $q = v - 1$, and the result follows by downward induction on q . \square

The following result shows that if M_n is nilpotent and $n = 2k$, then $a_{2i} + a_{2i-1} = 0$ and $b_{2i} < 0$ for $1 \leq i \leq k$.

Corollary 4.5. *Let $k \geq 2$ and M_{2k} be nilpotent with $M_{2k} \in Q(\mathcal{R}_{2k})$. For a fixed p with $1 \leq p \leq k - 1$, suppose $c_0 > 0$, $c_{k-j} \geq 0$ for $p + 1 \leq j \leq k - 1$, $-a_{2i} = a_{2i-1} = c_{k-i}$ and $-b_{2i} = P_{2i}(c_0, c_1, \dots, c_{k-i})$ for $p + 1 \leq i \leq k$. Then $a_{2p} = -a_{2p-1}$ and $-b_{2p} = P_{2p}(c_0, c_1, \dots, c_{k-p})$.*

Proof. By Lemma 4.4 when $q = p$,

$$-b_{2p} = P_{2p}(c_0, c_1, \dots, c_{k-p-1}, a_{2p}).$$

By considering $p_n(a_{2p-1})$, an identical argument to that in Lemma 4.4 can be used to show

$$-b_{2p} = P_{2p}(c_0, c_1, \dots, c_{k-p-1}, a_{2p-1}).$$

Since $P_{2p}(c_0, c_1, \dots, c_{k-p-1}, a_{2p})$ and $P_{2p}(c_0, c_1, \dots, c_{k-p-1}, a_{2p-1})$ are equal and are even polynomials in a_{2p} and a_{2p-1} that are strictly increasing on $(0, \infty)$, it follows that $|a_{2p}| = |a_{2p-1}| = c_{k-p}$ for some $c_{k-p} \geq 0$. Therefore,

$$-b_{2p} = P_{2p}(c_0, c_1, \dots, c_{k-p-1}, c_{k-p}),$$

and the sign pattern implies that $a_{2p} = -c_{k-p}$ and $a_{2p-1} = c_{k-p}$. \square

Suppose that $k \geq 2$, $n = 2k$ and $M_n \in Q(\mathcal{R}_n)$ is nilpotent. Then $b_{2k} < 0$ and by Remark 4.3, $a_{2k-1} = -a_{2k} > 0$. By Corollary 4.5 with $p = k - 1$, $a_{2k-3} = -a_{2k-2} \geq 0$ and $-b_{2k-2} = P_{2k-2}(c_0, c_1) > 0$, and considering $p = k - 2, k - 3, \dots, 1$, the following result is obtained.

Theorem 4.6. *Let $k \geq 2$ and $n = 2k$. If \mathcal{R}_n is an irreducible subpattern of \mathcal{C}_n that is potentially nilpotent, then $D(\mathcal{R}_n)$ has a simple cycle of each even length, a loop at vertices $2k - 1$ and $2k$, and has, for $1 \leq i \leq k - 1$, a loop at vertex $2i$ if and only if it has a loop at vertex $2i - 1$.*

The following result identifies a family of subpatterns \mathcal{R}_{2k} from Theorem 4.6 that is potentially nilpotent but not spectrally arbitrary, and a similar family \mathcal{R}_{2k+1} .

Theorem 4.7. *For $k \geq 2$ and $n = 2k$ or $n = 2k + 1$, if \mathcal{R}_n has $r_{ii} = 0$ for $1 \leq i \leq 2k - 2$ and $r_{ij} = c_{ij}$ otherwise, then \mathcal{R}_n is potentially nilpotent, but not spectrally arbitrary.*

Proof. Let $n = 2k$ and suppose $M_n \in Q(\mathcal{R}_n)$, that is, M_n has $a_1 = a_2 = \dots = a_{n-2} = 0, a_{n-1} > 0, a_n < 0$ and $b_{2j} < 0$ for $1 \leq j \leq k$. Consider the characteristic polynomial of M_n as in (1.1) with coefficients μ_i as given by (2.4) and (2.5). For i even, $\mu_i = -a_{n-1}a_nb_{i-2} - b_i$, and for i odd, $\mu_i = -(a_{n-1} + a_n)b_{i-1}$, with $b_0 \equiv -1$. Assigning $a_{n-1} = 1$ and $a_n = -1$ gives $\mu_i = 0$ for i odd, and gives $\mu_i = 0$ for i even if and only if $b_{2i} = -1$ for $1 \leq i \leq k$.

Similarly, let $n = 2k + 1$ and suppose $M_n \in Q(\mathcal{R}_n)$, that is, M_n has $a_1 = a_2 = \dots = a_{n-3} = 0, \{a_{n-2}, a_{n-1}\} = \{0, \hat{a}\}$ with $\hat{a} > 0, a_n < 0, b_{2j} < 0$ for $1 \leq j \leq k$ and $b_{2k+1} > 0$. Let the characteristic polynomial of M_n be given by (1.1) with μ_i replaced by $\tilde{\mu}_i$. The coefficients $\tilde{\mu}_i$ are given by $\tilde{\mu}_i = -\hat{a}a_nb_{i-2} - b_i$ for i even, and $\tilde{\mu}_i = -(\hat{a} + a_n)b_{i-1}$ for i odd, where $1 \leq i \leq 2k$ and $b_0 \equiv -1$. Assigning $\hat{a} = 1$ and $a_{2k+1} = -1$ gives $\tilde{\mu}_i = 0$ for i odd, and gives $\tilde{\mu}_i = 0$ for i even if and only if $b_{2i} = -1$ for $1 \leq i \leq k$. The constant term μ_{2k+1} , given by (2.12), is then 0 if and only if $b_{2k+1} = 1$.

Thus, for $n \geq 4, M_n \in Q(\mathcal{R}_n)$ as specified above is nilpotent and therefore \mathcal{R}_n is potentially nilpotent. The pattern \mathcal{R}_n is clearly not a SAP since $\mu_1 = 0$ implies that $\mu_3 = 0$ and $\tilde{\mu}_1 = 0$ implies that $\tilde{\mu}_3 = 0$. \square

Note that if n is odd and $a_{2k+1} = 0$, then (2.12) gives $b_{2k+1} = 0$, and if $\hat{a} = 0$, then $\tilde{\mu}_{2k} = 0$ implies $b_{2k} = 0$, which from (2.12) implies that $b_{2k+1} = 0$. In the even case, if $a_{2k-1} = 0$ or $a_{2k} = 0$, then $b_{2k} = 0$ (from Remark 4.3). But $b_n \neq 0$ for an irreducible matrix, so we conclude that \mathcal{R}_n in the theorem above has no irreducible proper subpattern that is potentially nilpotent.

Theorems 4.1, 4.6 and 4.7 imply that \mathcal{C}_4 is a minimal SAP. However, for $k \geq 3$ and $n = 2k$, it is not known whether or not \mathcal{C}_n is minimal. In particular, it is unknown whether or not a subpattern \mathcal{R}_n of \mathcal{C}_n with $r_{2i,2i} = r_{2i-1,2i-1} = 0$ for some $1 \leq i \leq k - 1$ is a SAP.

Conjecture 4.8. *If $k \geq 3$ and $n = 2k$, then \mathcal{C}_n is a minimal SAP.*

For $n = 5$, a careful analysis shows that \mathcal{C}_5 is a minimal SAP, but minimality in the general case for n odd remains to be explored.

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