

ON SOME PARTICULAR CLASSES
OF INFINITE MATRICES

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BY

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PREFACE

The thesis deals with the associated matrices of an infinite matrix. By the associated matrices we mean the direct power matrix, the induced matrix and the compound^o matrix. To simplify the investigation we discuss only the second direct power matrix, the second induced matrix and the second compound matrix though the results given are already extendable to higher cases .

The thesis consists of four chapters. In chapter I we give convenient methods for forming the associated matrices of a string and of a semi-block matrix.

In chapter II we obtain the associated matrices formed by the procedures of chapter I as matrices of transformations.

In chapter III we discuss the eigenvalues , eigenvectors and principal vectors of the associated matrices of a string and of a semi-block matrix.

In chapter IV we investigate the associated matrices of two particular classes of infinite matrices. The first class is that of A -matrices. The second class

(iv)

is the so-called Turnbull diagonal matrices .

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CHAPTER I

ON THE FORMATION OF ASSOCIATED MATRICES OF SOME TYPES OF INFINITE MATRICES

1. On the second direct power matrix of a string

The direct product of two matrices $A = [a_{ij}]$ and $B = [b_{rs}]$ of orders $m \times n$ and $p \times q$ respectively is defined to be the matrix of order $mp \times nq$

$$A \times B = [a_{ij} b_{rs}]$$

of which the element $a_{ij} b_{rs}$ is in the (i,r) th row and (j,s) th column, the row and column indexed pairs (i,r) and (j,s) are usually arranged in dictionary order; thus (i,r) precedes (i',r') if $i < i'$ or $i = i'$ but $r < r'$. Indeed according to this definition

$$A \times B = \begin{bmatrix} a_{11}B & a_{12}B & \dots & a_{1n}B \\ a_{21}B & a_{22}B & \dots & a_{2n}B \\ \dots & \dots & \dots & \dots \\ a_{m1}B & a_{m2}B & \dots & a_{mn}B \end{bmatrix}$$

When $B = A$, the matrix $A \times A$ (of order $m^2 \times n^2$) is written $A^{(2)}$ and is called the second direct power matrix of A . Obviously such a definition cannot be applied to construct $A^{(2)}$ when A is an infinite matrix.

Makar [8,9] has considered an arrangement for the indexed

pairs (i,r) and (j,s) which enables us to construct $\{2\}$ when A is an infinite matrix, i.e., we can write down the element $c_{\mu\nu}$ of the matrix $C = A^{\{2\}}$, for any fixed μ and ν . The arrangement considered by Makar is called (by him) the modified dictionary order. This arrangement is described as follows :

- (i) permutations involving (two) letters from $1,2,\dots,i$ precede all permutations involving the letter $i+1$,
- (ii) permutations involving the letter $i+1$ are arranged according to dictionary order ,
- (iii) this holds for $i = 1,2,3, \dots$.

In this arrangement, the permutations appear in the order

$(1,1) ; (1,2) , (2,1) , (2,2) ;$

$(1,3) , (2,3) , (3,1) , (3,2) , (3,3) ;$

$(1,4) , (2,4) , (3,4) , (4,1) , (4,2) , (4,3) , (4,4) ; \dots$

and this arrangement applies to both indexed row pairs and indexed column pairs. It is clear that the number of permutations involving (two) letters from $1,2, \dots, n$ in this arrangement is

$$\sum_{k=1}^n (2n - k) = n^2 .$$

Actually the method constructs successively the $2n$ th power matrices of the leading submatrices $A_1, A_2, A_3, \dots$, of A , of orders $1,2,3, \dots$ respectively. It is readily seen that according to this definition of $\{2\}$, when A is an infinite diagonal matrix, $A^{\{2\}}$ is also an infinite diagonal matrix .

Indeed when

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$$A = \text{diag} \{ a_1, a_2, a_3, \dots \}$$

we get

$$A^{(2)} = \text{diag} \{ a_1^2, a_1 a_2, a_2 a_1, a_2^2, a_1 a_3, a_2 a_3, a_3 a_1, a_3 a_2, a_3^2, \dots \}.$$

It is interesting to consider the structure (shape) of the 2nd direct power matrix of a given infinite matrix of some certain shape. We start with what is called a string (an infinite quasi - diagonal matrix) . The general phenomena is easily recognized, and formulated, by considering illustrative examples .

We consider the string which starts with the three beads of sizes, 3,2,2 respectively. Thus the matrix A is of the shape

$$(1.1) \quad A = \begin{bmatrix} \begin{array}{cccc} x & x & x & \\ & & & \\ & & & \\ & & & \end{array} & \begin{array}{cccc} & & & \\ & & & \\ & & & \\ & & & \end{array} \\ \begin{array}{cccc} x & x & x & \\ & & & \\ & & & \\ & & & \end{array} & \begin{array}{cccc} & & & \\ & & & \\ & & & \\ & & & \end{array} \\ \begin{array}{cccc} x & x & x & \\ & & & \\ & & & \\ & & & \end{array} & \begin{array}{cccc} & & & \\ & & & \\ & & & \\ & & & \end{array} \\ \hline \begin{array}{cccc} & & & \\ & & & \\ & & & \\ & & & \end{array} & \begin{array}{cccc} x & x & & \\ & & & \\ & & & \\ & & & \end{array} \\ \begin{array}{cccc} & & & \\ & & & \\ & & & \\ & & & \end{array} & \begin{array}{cccc} x & x & & \\ & & & \\ & & & \\ & & & \end{array} \\ \begin{array}{cccc} & & & \\ & & & \\ & & & \\ & & & \end{array} & \begin{array}{cccc} & & & \\ & & & \\ & & & \\ & & & \end{array} \end{bmatrix}$$

Forming the matrix $B = A^{(2)}$ by applying the above rule

* The names "string and bead" are due to Vermes [12]

of the modified dictionary order we see that the leading submatrix of order 49×49 of B (and which is actually the 2×2 direct power matrix of the leading submatrix of order 7 of A) can be written in the partitioned form

$$(1.2) \quad B = \begin{bmatrix} B_1 & 0 & 0 \\ 0 & B_2 & 0 \\ 0 & 0 & B_3 \end{bmatrix}$$

where B_1, B_2, B_3 are square submatrices of orders 9, 16 and 24 respectively. The submatrix B_1 is a full matrix (i.e. a matrix of which all the elements might be non-zero elements), and its rows as well as its columns correspond to the indexed pairs, (1) (1,1); (1,2), (2,1), (2,2); (1,3), (2,3), (3,1), (3,2), (3,3). The rows and columns of B_2 carry the indexed pairs (in the whole matrix B) from (2,4) to (5,5) and the rows and columns of B_3 carry the indexed pairs (in the whole matrix) from (2,6) to (7,7) .

The construction of the leading submatrix of order 49 indicated above clarifies the following result :

$$\text{When } A \text{ is a string} = \text{diag} (A_1, A_2, A_3, \dots)$$

where the bands $A_1, A_2, A_3, \dots$ are respectively of orders

$r_1, r_2, r_3, \dots$, the second direct power matrix $B = A^{(2)}$,

constructed according to the modified dictionary order, is a string $B = \text{diag} (B_1, B_2, B_3, \dots)$ where the beads

$B_1, B_2, B_3, \dots$ are respectively of orders

$$r_1^2, (r_1 + r_2)^2 - r_1^2, (r_1 + r_2 + r_3)^2 - (r_1 + r_2)^2, \dots$$

This result can be simply proved by mere inspection and the above example is a complete illustration. The orders of the beads can also be written as

$$r_1^2, r_2^2 + 2 r_1 r_2, r_3^2 + 2 r_1 r_3 + 2 r_2 r_3, \dots$$

The construction of each of B_2 and B_3 in (1.2) is worthy of inspection. Indeed B_2 is of the shapeⁱⁿ (1.3). There is a clear isolation of submatrices. Indeed the following interchanges of rows and corresponding columns in B_2 or in the whole matrix $B = A^{(2)}$

$(4,1) \leftrightarrow (1,5), (4,2) \leftrightarrow (2,5), (4,3) \leftrightarrow (3,5)$ isolate (in B_2) a leading submatrix of order 6. This submatrix corresponds to the indexed pairs

(ii) $(1,4), (2,4), (3,4), (1,5), (2,5), (3,5)$.

Following this by a further sequence of interchanges which makes the permutations

(iii) (4,1), (4,2), (4,3), (5,1), (5,2), (5,3)

(1,3)

(1,4)	x	x	x	.	.	.	.	x	x	x	.	.	.	.	.	.
(2,4)	x	x	x	.	.	.	.	x	x	x	.	.	.	.	.	.
(3,4)	x	x	x	.	.	.	.	x	x	x	.	.	.	.	.	.
(4,1)	.	.	.	x	x	x	.	.	.	.	.	x	x	x	.	.
(4,2)	.	.	.	x	x	x	.	.	.	.	.	x	x	x	.	.
(4,3)	.	.	.	x	x	x	.	.	.	.	.	x	x	x	.	.
(4,4)	.	.	.	.	.	.	x	.	.	.	x	.	.	.	x	x
(1,5)	x	x	x	.	.	.	.	x	x	x	.	.	.	.	.	.
(2,5)	x	x	x	.	.	.	.	x	x	x	.	.	.	.	.	.
(3,5)	x	x	x	.	.	.	.	x	x	x	.	.	.	.	.	.
(4,5)	.	.	.	.	.	.	x	.	.	.	x	.	.	.	x	x
(5,1)	.	.	.	x	x	x	.	.	.	.	.	x	x	x	.	.
(5,2)	.	.	.	x	x	x	.	.	.	.	.	x	x	x	.	.
(5,3)	.	.	.	x	x	x	.	.	.	.	.	x	x	x	.	.
(5,4)	.	.	.	.	.	.	x	.	.	.	x	.	.	.	x	x
(5,5)	.	.	.	.	.	.	x	.	.	.	x	.	.	.	x	x

come next, another submatrix of order 4 is isolated. The rows and columns corresponding to the remaining four permutations may be taken in the order

(iv) $(4,4)$, $(4,5)$, $(5,4)$, $(5,5)$.

This means that if in the construction of $A^{[2]}$, we replace the arrangement of 16 indexed pairs indicated in (1.3) by the arrangement in (ii), (iii) , (iv) taken in order, in place of B_2 shown in (1.3) we get a quasi - diagonal matrix whose (diagonal) blocks are respectively of orders 6, 6 and 4 .

The submatrix B_3 is found to be of the shapeⁱⁿ (1.4) .

Again there is a clear separation of submatrices . An arrangement of the indexed pairs which makes the permutations

(v) $(1,6)$, $(2,6)$, $(3,6)$, $(1,7)$, $(2,7)$, $(3,7)$

come first isolates a leading submatrix of order 6 . A further arrangement which makes the permutations

(vi) $(4,6)$, $(5,6)$, $(4,7)$, $(5,7)$

comes next isolates a further submatrix of order 4 . Further arrangements which make the permutations

(vii) $(6,1)$, $(6,2)$, $(6,3)$, $(7,1)$, $(7,2)$, $(7,3)$

(viii) $(6,4)$, $(6,5)$, $(7,4)$, $(7,5)$

(ix) $(6,6)$, $(6,7)$, $(7,6)$, $(7,7)$

come next in this order isolate, in order, submatrices of orders 6,4,4 respectively. Thus if the arrangement, of permutations in (1.4) , from (1,6) to (7,7), is replaced by the arrangement indicated in (v) to (ix) in order, in place

of the block B_3 of order 24, we get a quasi - diagonal matrix of which the (diagonal) blocks are of orders 6,4,6,4,4 and these correspond to the sets of permutations in (v) to (ix) respectively .

The above argument makes it clear that when we are

(1.4)	(1,6)	x x x x x x
	(2,6)	x x x x x x
	(3,6)	x x x x x x
	(4,6)	. . . x x x x
	(5,6)	. . . x x x x
	(6,1)	 x x x x x x
	(6,2)	 x x x x x x
	(6,3)	 x x x x x x
	(6,4)	 x x x x
	(6,5)	 x x x x
	(6,6)	 x x x x
	(2,7)	x x x x x x
	(3,7)	x x x x x x
	(4,7)	x x x x x x
	(5,7)	. . . x x x x
	(6,7)	. . . x x x x
	(7,1)	 x x x x x x
	(7,2)	 x x x x x x
	(7,3)	 x x x x x x
	(7,4)	 x x x x
	(7,5)	 x x x x
	(7,6)	 x x x x
	(7,7)	 x x x x

Considering strings, Makar's procedure, of arranging the indexed pairs of rows and columns according to the modified dictionary order, is not the best one for constructing an $A^{(2)}$. Other procedures enable us to produce some $A^{(2)}$ in more simple forms (and as we shall see enable us to write down these $A^{(2)}$ much more simply) .

Inspection of the arrangement of the 49 permutations (1,1) to (7,7) in the subsequent sets in (i) to (ix) and inspection of the decomposition of the submatrices B_2 and B_3 by the sub - arrangements in (ii) to (iv) and in (v) to (ix) respectively show that when A is a string the new second direct power matrix is obtained by applying the following procedure .

We write A as

$$(1.5) \quad A = \begin{bmatrix} A_1 & 0 & 0 & \dots \\ 0 & A_2 & 0 & \dots \\ & 0 & A_3 & \dots \\ \dots & \dots & \dots & \dots \end{bmatrix} .$$

The new second direct power matrix is the string whose beads are the direct product matrices $A_i \otimes A_j$, $i = 1, 2, 3, \dots$, $j = 1, 2, 3, \dots$ arranged according to the modified dictionary