



Special H -matrices and their Schur and diagonal-Schur complements [☆]

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ABSTRACT

It is well known, see [D. Carlson, T. Markham, Schur complements of diagonally dominant matrices, Czech. Math. J. 29 (104) (1979) 246–251 [2]; J. Liu, J. Li, Z. Huang, X. Kong, Some properties of Schur complements and diagonal-Schur complements of diagonally dominant matrices, Linear Alg. Appl. 428 (2008) 1009–1030 [14], that the Schur complement of a strictly diagonally dominant matrix is strictly diagonally dominant, as well as its diagonal-Schur complement. Also, if a matrix is an H -matrix, then its Schur complement and diagonal-Schur complement are H -matrices, too, see [J. Liu, Y. Huang, Some properties on Schur complements of H -matrices and diagonally dominant matrices, Linear Alg. Appl. 389 (2004) 365–380 [13]. Recent research, see [J. Liu, Y. Huang, F. Zhang, The Schur complements of generalized doubly diagonally dominant matrices, Linear Alg. Appl. 378 (2004) 231–244 [12]; J. Liu, J. Li, Z. Huang, X. Kong, Some properties of Schur complements and diagonal-Schur complements of diagonally dominant matrices, Linear Alg. Appl. 428 (2008) 1009–1030 [14], showed that the similar statements hold for some special subclasses of H -matrices. The aim of this paper is to give more invariance results of this type, and simplified proofs for some already known results, by using scaling approach.

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1. Introduction

The main idea of the considerations that follow is the fact that a matrix A is an H -matrix if and only if there exists a diagonal nonsingular matrix W such that AW is a strictly diagonally dominant (SDD) matrix. In other words, see [16], the class of H -matrices is diagonally derived from the class of SDD matrices. Some special subclasses of H -matrices could be characterized by the form of the corresponding scaling matrix W . These characterizations will be presented in short in the first section, as they have already been proven in [6], and some other subclasses of H -matrices will be recalled. In the second section simplified proofs of the statements from [14] will be presented, as well as another result of the same type concerning diagonal-Schur complement and Dashnic–Zusmanovich (DZ) matrices. The third section deals with another subclass of H -matrices, called S-Nekrasov matrices, for which we give some closure properties under taking the Schur complement and the diagonal-Schur complement in a similar way, i.e., by using scaling approach.

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Throughout the paper we will use the following notations:

$N := \{1, 2, \dots, n\}$ for the set of indices,

S for any nonempty proper subset of N ,

$\bar{S} := N \setminus S$ for the complement of S ,

$r_i(A) := \sum_{k \in N, k \neq i} |a_{ik}|$ for i th row sum, and

$r_i^S(A) := \sum_{k \in S, k \neq i} |a_{ik}|$ for part of i th row sum, which corresponds to the subset S .

Obviously, for arbitrary subset S and each index $i \in N$, $r_i(A) = r_i^S(A) + r_i^{\bar{S}}(A)$.

It is important to emphasize that all the time we are dealing with *nonsingular* H -matrices, calling them shortly H -matrices. To be precise, we recall the definition of H -matrices, as well as some more preliminaries.

Definition 1. A matrix $A = [a_{ij}] \in \mathbf{C}^{n,n}$ is called an H -matrix if its comparison matrix $\langle A \rangle = [m_{ij}]$ defined by

$$m_{ii} = |a_{ii}|, \quad m_{ij} = -|a_{ij}|, \quad i, j = 1, 2, \dots, n, \quad i \neq j$$

is an M -matrix, i.e., $\langle A \rangle^{-1} \geq 0$.

Definition 2. A matrix $A = [a_{ij}] \in \mathbf{C}^{n,n}$ is called an SDD matrix if, for each $i \in N$, it holds that

$$|a_{ii}| > r_i(A).$$

Theorem 1. If a matrix $A \in \mathbf{C}^{n,n}$ is an SDD matrix, then it is nonsingular, moreover it is an H -matrix.

The above statement that SDD matrices are nonsingular is an old and recurring result in matrix theory, see [15]. This basic result can be traced back to at least Levy (1881), Desplanques (1887), Minkowski (1900) and Hadamard (1903).

The next theorem was formulated in the present form in [3], but it can be treated as the same result as (M35) of Theorem 2.3 in the chapter 6 of [1].

Theorem 2. A matrix A is an H -matrix if and only if there exists a diagonal nonsingular matrix W such that AW is an SDD matrix. Moreover, we can always assume that W has only positive diagonal entries.

The following subclass of H -matrices has been investigated in [8,9].

Definition 3. A matrix $A = [a_{ij}] \in \mathbf{C}^{n,n}$ is called a Dashnic–Zusmanovich matrix if there exists an index $i \in N$ such that

$$|a_{ii}| \cdot (|a_{jj}| - r_j(A) + |a_{ji}|) > r_i(A) \cdot |a_{ji}|, \quad \text{for all } j \neq i, j \in N.$$

Theorem 3. [8]. If a matrix $A \in \mathbf{C}^{n,n}$ is a Dashnic–Zusmanovich matrix, then it is nonsingular, moreover it is an H -matrix.

Class of \mathcal{S} -SDD matrices was defined in the present form in [4,15]. It is easy to see that this class (which is also the subclass of H -matrices) is the same one defined in [14] under the name *strictly generalized doubly diagonally dominant* matrices. Here we will recall one of several equivalent definitions of the \mathcal{S} -SDD class, for more details see [5].

Definition 4. Given any matrix $A = [a_{ij}] \in \mathbf{C}^{n,n}$, $n \geq 2$, and given any nonempty proper subset S of N , then A is an S -strictly diagonally dominant (S -SDD) matrix if

$$\begin{aligned} |a_{ii}| &> r_i^S(A) \quad \text{for all } i \in S \text{ and,} \\ (|a_{ii}| - r_i^S(A))(|a_{jj}| - r_j^{\bar{S}}(A)) &> r_i^{\bar{S}}(A)r_j^S(A) \quad \text{for all } i \in S, j \in \bar{S}. \end{aligned}$$

Definition 5. If there exists a nonempty proper subset S of N , such that $A = [a_{ij}] \in \mathbf{C}^{n,n}$, $n \geq 2$ is an S -SDD matrix, then we will say that A belongs to class of \mathcal{S} -SDD matrices.

The following classes have been investigated under different names, see, for example, [11]. In order to be precise, we will recall all definitions we need.

First of all, we define $h_i(A)$ recursively:

$$\begin{aligned} h_1(A) &:= \sum_{j \neq 1} |a_{1j}|, \\ h_i(A) &:= \sum_{j=1}^{i-1} |a_{ij}| \frac{h_j(A)}{|a_{jj}|} + \sum_{j=i+1}^n |a_{ij}|, \end{aligned}$$

and $h_i^S(A)$:

$$h_1^S(A) := r_1^S(A),$$

$$h_i^S(A) := \sum_{j=1}^{i-1} |a_{ij}| \frac{h_j^S(A)}{|a_{jj}|} + \sum_{j=i+1}^n |a_{ij}|.$$

Obviously, for arbitrary subset S and each index $i \in N$,

$$h_i(A) = h_i^S(A) + h_i^{\bar{S}}(A).$$

Definition 6. A matrix $A = [a_{ij}] \in \mathbf{C}^{n,n}$, $n \geq 2$ is called Nekrasov matrix if, for each $i \in N$, it holds that

$$|a_{ii}| > h_i(A).$$

Definition 7. Given any matrix $A = [a_{ij}] \in \mathbf{C}^{n,n}$, $n \geq 2$, and given any nonempty proper subset S of N , then A is an S -Nekrasov matrix if

$$|a_{ii}| > h_i^S(A) \quad \text{for all } i \in S,$$

$$|a_{jj}| > h_j^{\bar{S}}(A) \quad \text{for all } j \in \bar{S} \text{ and,}$$

$$(|a_{ii}| - h_i^S(A))(|a_{jj}| - h_j^{\bar{S}}(A)) > h_i^{\bar{S}}(A)h_j^S(A) \quad \text{for all } i \in S, j \in \bar{S}.$$

Definition 8. If there exists a nonempty proper subset S of N , such that $A = [a_{ij}] \in \mathbf{C}^{n,n}$, $n \geq 2$ is an S -Nekrasov matrix, then we will say that A belongs to class of \mathcal{S} -Nekrasov matrices.

2. Scaling matrices in characterization of some subclasses of H -matrices

According to Theorem 2, a matrix $A \in \mathbf{C}^{n,n}$ is an H -matrix if and only if there exists a nonsingular diagonal matrix W such that AW is an SDD matrix. But, such a matrix W could be found in a very few special cases. Up to now, we are aware of two such cases: Dashnic–Zusmanovich matrices and \mathcal{S} -SDD matrices.

Namely, Dashnic–Zusmanovich class can be characterized as a subclass of H -matrices for which the corresponding scaling matrix W belongs to the set \mathcal{F} , defined as the set of diagonal matrices, whose diagonal entries are equal to 1, all except one, which is an arbitrary positive number, i.e.,

$$\mathcal{F} = \{W = \text{diag}(w_1, w_2, \dots, w_n) : w_i = \gamma > 0 \text{ for one } i \in N, \text{ and } w_j = 1 \text{ for } j \neq i\}. \quad (1)$$

From the other hand, the \mathcal{S} -SDD class can be characterized as a subclass of H -matrices for which the corresponding scaling matrix W belongs to the set \mathcal{W} , defined as the set of all diagonal matrices whose diagonal entries are either 1 or γ , where γ is an arbitrary positive number, i.e.,

$$\mathcal{W} = \bigcup_{S \subset N} \mathcal{W}^S,$$

$$\mathcal{W}^S = \{W = \text{diag}(w_1, w_2, \dots, w_n) : w_i = \gamma > 0 \text{ for } i \in S \text{ and } w_i = 1 \text{ otherwise}\}. \quad (2)$$

In the next section we will use the following theorems, proved in [6]:

Theorem 4. A matrix A is an \mathcal{S} -SDD matrix if and only if there exists a matrix $W \in \mathcal{W}$ such that AW is an SDD matrix.

Theorem 5. A matrix A is a Dashnic–Zusmanovich matrix if and only if there exists a matrix $W \in \mathcal{F}$ such that AW is an SDD matrix.

Concerning the class of S -Nekrasov matrices, at this point we just want to emphasize that it can be characterized as a subclass of H -matrices for which the corresponding scaling matrix W , which scales it into the class of Nekrasov matrix, belongs to the set \mathcal{W} defined above.

3. Diagonal-Schur complement of S -SDD matrices and DZ matrices

The diagonal-Schur complement of A with respect to a proper subset of N , α , is denoted by A/α and defined to be

$$A(\bar{\alpha}) - \{A(\bar{\alpha}, \alpha)(A(\alpha))^{-1}A(\alpha, \bar{\alpha})\} \circ I$$

where $A(\alpha, \beta)$ stands for the submatrix of $A \in \mathbf{C}^{n,n}$ lying in the rows indexed by α and the columns indexed by β , while $A(\alpha, \alpha)$ is abbreviated to $A(\alpha)$. For $A = (a_{ij}) \in \mathbf{C}^{m,n}$ and $B = (b_{ij}) \in \mathbf{C}^{m,n}$, the Hadamard product of A and B is the matrix $(a_{ij}b_{ij})$, which we denote by $A \circ B$. Throughout the paper we assume that $A(\alpha)$ is a nonsingular matrix.

In [14] the following theorem has been proven.

Theorem 6. Let $A \in SGDD_n^{N_1, N_2}$, $\alpha \subset N$. If $N_1 \subseteq \alpha$ or $N_2 \subseteq \alpha$, then

$$A/\circ\alpha \in SD_{n-|\alpha|}.$$

If $N_1 \not\subseteq \alpha$ and $N_2 \not\subseteq \alpha$, then

$$A/\circ\alpha \in SGDD_{n-|\alpha|}^{N_1-\alpha, N_2-\alpha}.$$

First, let us explain the above notation. A matrix A from $\mathbf{C}^{n,n}$ is called a *strictly generalized doubly diagonally dominant matrix* in $\mathbf{C}^{n,n}$ if there exist proper subsets N_1, N_2 of N such that $N_1 \cap N_2 = \emptyset, N_1 \cup N_2 = N$ and

$$(|a_{ii} - \alpha_i|)(|a_{jj} - \beta_j|) > \beta_i \alpha_j$$

for all $i \in N_1$ and $j \in N_2$, where, with $s = i$ or j ,

$$\alpha_s = \sum_{t \in N_1, t \neq s} |a_{st}|,$$

$$\beta_s = \sum_{t \in N_2, t \neq s} |a_{st}|.$$

For this choice of N_1, N_2 , we write $A \in SGDD_n^{N_1, N_2}$. But, obviously, $SGDD_n^{N_1, N_2}$ is the same set as the one that we call N_1 -SDD matrices, while the set $SGDD_n$ of all strictly generalized doubly diagonally dominant matrices in $\mathbf{C}^{n,n}$ is, in fact, our set \mathcal{S} -SDD. The set SD_n is actually the set of all strictly diagonally dominant (SDD) matrices in $\mathbf{C}^{n,n}$.

Theorem 6 has been proven in [14] using various algebraic inequalities. We will show here the simplified proof for both statements in this theorem.

Theorem 7 (The same as Theorem 6). Let $A = [a_{ij}] \in \mathbf{C}^{n,n}$ be an S -SDD matrix. Then for any nonempty proper subset α of N :

- such that $S \subseteq \alpha$ or $\bar{S} \subseteq \alpha$, $A/\circ\alpha$ is an SDD matrix;
- $A/\circ\alpha$ is also an \mathcal{S} -SDD matrix. More precisely, if A is an S -SDD matrix, then $A/\circ\alpha$ is an $(S \setminus \alpha)$ -SDD matrix.

Proof. Let A be an S -SDD matrix. Then, from Theorem 4, there exists a matrix $W \in \mathcal{W}$ (defined by (2)), such that AW is an SDD matrix. As the diagonal-Schur complement of a strictly diagonally dominant matrix is strictly diagonally dominant, too, we conclude that $AW/\circ\alpha$ is strictly diagonally dominant matrix. As in [6], it is easy to see that

$$(AW)/\circ\alpha = (A/\circ\alpha) \cdot W(\bar{\alpha}).$$

- Since $W(\bar{\alpha})$ is either the identity matrix, I (if $S \subseteq \alpha$), or $\gamma \cdot I$ (if $\bar{S} \subseteq \alpha$), it will not affect the strict diagonal dominance. Therefore, $A/\circ\alpha$ is a strictly diagonally dominant matrix.
- Since $W(\bar{\alpha}) \in \mathcal{W}$, i.e., the class \mathcal{W} is closed under taking principal submatrices, from Theorem 4 we obtain that $A/\circ\alpha$ is an \mathcal{S} -SDD matrix. To complete the proof it is enough to see that the matrix $W(\bar{\alpha})$ is of the form

$$W(\bar{\alpha}) = \text{diag}(w_{i_1}, w_{i_2}, \dots, w_{i_l})$$

with

$$w_{i_j} = \gamma > 0 \text{ for } i_j \in S \setminus \alpha \text{ and } w_{i_j} = 1 \text{ otherwise.} \quad \square$$

Obviously, using diagonal scaling, the proofs can be significantly shortened, but this technique allows us to get invariance theorems for some other subclasses of H -matrices, as we can see from the following theorem.

Theorem 8. Let $A = [a_{ij}] \in \mathbf{C}^{n,n}$ be a Dashnic–Zusmanovich matrix. Then for any nonempty proper subset α of N , $A/\circ\alpha$ is also a Dashnic–Zusmanovich matrix.

Proof. Let $A = [a_{ij}] \in \mathbf{C}^{n,n}$ be a Dashnic–Zusmanovich matrix. Then, from Theorem 5, there exists a matrix $W \in \mathcal{F}$ (defined by (1)), such that AW is an SDD matrix. As the diagonal-Schur complement of a strictly diagonally dominant matrix is strictly diagonally dominant, $AW/\circ\alpha$ is strictly diagonally dominant, too. Since

$$(AW)/\circ\alpha = (A/\circ\alpha) \cdot W(\bar{\alpha})$$

with $W(\bar{\alpha}) \in \mathcal{F}$, Theorem 5 provides that $A/\circ\alpha$ is a Dashnic–Zusmanovich matrix. \square

Moreover, if for the given matrix A there exists a scaling matrix $W \in \mathcal{F}$ with $w_i = \gamma > 0$ where $\{i\} \subseteq \alpha$ or $N \setminus \{i\} = \alpha$, then $A/\circ\alpha$ is a strictly diagonally dominant matrix. This can be derived from Theorem 8 with $S = \{i\}$.

4. Schur and diagonal-Schur complements of Nekrasov and S-Nekrasov matrices

As we have already mentioned before, S-Nekrasov matrices can be characterized by the form of scaling matrices which transform them to Nekrasov matrices. Here, we present this fact as a theorem, for its proof see [7].

Theorem 9. A matrix A is an \mathcal{S} -Nekrasov matrix if and only if there exists a matrix $W \in \mathcal{W}$ such that AW is a Nekrasov matrix.

To prove some properties of the Schur and diagonal-Schur complements, we need some additional notation and preliminaries.

Definition 9. The Schur complement of A with respect to a proper subset of N , α , is denoted by A/α and defined to be

$$A(\bar{\alpha}) - A(\bar{\alpha}, \alpha)(A(\alpha))^{-1}A(\alpha, \bar{\alpha}).$$

Definition 10. For a given proper subset of the index set, α , we say that a matrix class \mathcal{C} is α -SC-closed if for any $A \in \mathcal{C}$, $A/\alpha \in \mathcal{C}$.

Definition 11. A matrix class \mathcal{C} is SC-closed if \mathcal{C} is α -SC-closed for all α .

Definition 12. We say that a matrix class \mathcal{C} is α -diagonal-SC-closed if for any $A \in \mathcal{C}$, $A/\alpha \in \mathcal{C}$.

Definition 13. A matrix class \mathcal{C} is diagonal-SC-closed if \mathcal{C} is α -diagonal-SC-closed for all α .

Theorem 10 (Sequential property of Schur complement [16]). Let $A \in \mathbf{C}^{n,n}$ be principally nonsingular and suppose that α is a proper subset of N and that β is a proper subset of $\bar{\alpha}$. Then,

$$(A/\alpha)/\beta = A/(\alpha \cup \beta).$$

It is important to note that the same property does not hold for the diagonal-Schur complement.

In [10], it has been proven that Nekrasov property is hereditary for Gaussian elimination, which implies the following:

Corollary. The Nekrasov class is $\{1\}$ -SC-closed.

Using the scaling characterization, from the above fact we obtain:

Theorem 11. If A is S-Nekrasov matrix, then $A/\{1\}$ is $S \setminus \{1\}$ -Nekrasov matrix.

Proof. Let A be an S-Nekrasov matrix. Then, from Theorem 4, there exists a matrix $W \in \mathcal{W}$ (defined by (2)), such that AW is an Nekrasov matrix. As the $\{1\}$ -Schur complement of a Nekrasov matrix is an Nekrasov matrix, too, we conclude that $AW/\{1\}$ is a Nekrasov matrix. We have also

$$(AW)/\{1\} = (A/\{1\}) \cdot W(\{\bar{1}\}).$$

Since $W(\{\bar{1}\}) \in \mathcal{W}$ is of the form

$$W(\{\bar{1}\}) = \text{diag}(w_{i_1}, w_{i_2}, \dots, w_{i_k})$$

with

$$w_{i_j} = \gamma > 0 \quad \text{for } i_j \in S \setminus \{1\} \text{ and } w_{i_j} = 1 \text{ otherwise,}$$

from Theorem 4 we obtain that $A/\{1\}$ is an $S \setminus \{1\}$ -Nekrasov matrix. \square

Or, in other words:

Theorem 12. The \mathcal{S} -Nekrasov class is $\{1\}$ -SC-closed. Moreover, from the sequential property of Schur complement, it is α -SC-closed for all $\alpha = \{1, 2, \dots, m\}$.

The similar closure properties hold for diagonal-Schur complement:

Theorem 13. The Nekrasov class is $\{1\}$ -diagonal-SC-closed.

Theorem 14. If A is S-Nekrasov matrix, then A/α is $S \setminus \{1\}$ -Nekrasov matrix.

Theorem 15. The \mathcal{S} -Nekrasov class is $\{1\}$ -diagonal-SC-closed.

We are concluding this section with the following remark: As the sequential property doesn't hold for diagonal-Schur complement, we don't have immediately the α -diagonal-SC-closure for $\alpha = \{1, 2, \dots, m\}$ as before.

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