On Modified Jacobi Linear Operators

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ABSTRACT

By means of successive partial substitutions, new fixed point linear equations can be obtained from old ones. The Jacobi method applied to a system in the sequence thus obtained constitutes a partial Gauss-Seidel method applied to the original one, and we analyze the behavior of the sequence of spectral radii of the successive iteration matrices (the modified Jacobi operators); we do this under the assumption that the starting operator is nonnegative with respect to a proper cone and has spectral radius less (or greater) than 1. Our main result is that, if the Jacobi operator obtained after k substitutions is irreducible, then the following one either is the same or has a strictly smaller (or greater) spectral radius. This result implies that the whole sequence of spectral radii is monotone.

1. INTRODUCTION

Set $X:=\mathbb{R}^n$, and let $B(X)$ be the space of linear mappings on X. For b in X, and L and U in $B(X)$, consider the fixed point linear equation

$$x=(L+U)(x)+b. \tag{1.1}$$

For k in $\mathbb{N}$, we define $L_k := \sum_{j=0}^{k} L^j$ and $B_{k+1}:=LB_k+U$, with $B_0:=L+U$. Notice that if the spectral radius of L, $r(L)$, satisfies $r(L)<1$, then $\lim B_k = (I-L)^{-1}U$ (I is the identity operator), which is the Gauss-Seidel operator associated to the splitting (L,U) of B_0. It is easy to see that, if x satisfies (1.1), then we also have

$$x=B_k(x)+L_k(b). \tag{1.2}$$

The following simple lemma gives more insight into the relationship between (1.1) and (1.2) (see 2.3 in [3]).

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LEMMA 1.1. *Suppose that* $I - B_0$, $I - B_k$, *and* L_k *are invertible, and consider* c *in* X. *Then the following are equivalent*:

(i) $x = B_0(x) + b$ *and* $x = B_k(x) + c$;
(ii) x *satisfies one of the equations in* (i) *and* $L_k(b) = c$.

Consider now a proper cone K in X (see [1] for the definition); for x, y in X, we write $x \leqslant y$ if and only if $y - x \in K$; analogously, if $L, U \in B(X)$, we write $L \leqslant U$ if and only if $L(x) \leqslant U(x)$ for all x in K. Let us recall the main result of the Perron-Frobenius theory, namely, if $T \in B(X)$, $T \geqslant 0$, then there exists $x > 0$ (i.e. $x \geqslant 0$, $x \neq 0$) such that $T(x) = r(T)x$ (see [4]). Recall that a proper cone in $\mathbb{R}^n$ is always normal (see 4.1 in [2]) and that if A, B are in $B(X)$, $B \geqslant 0$, and $-B \leqslant A \leqslant B$, then $r(A) \leqslant r(B)$ (see 1.8 in [2]).

For T in $B(X)$, $T \geqslant 0$, we say that it is K-irreducible if no faces of K are invariant under T; equivalently, if $x > 0$ is such that $T(x) \leqslant ax$ for some $a \in \mathbb{R}$, then x belongs to the interior of K (denoted $x \gg 0$). If T is not K-irreducible, it is said to be K-reducible. We shall need the following extension of Theorem 9 in [4] (see also 1.3.29 in [1]).

LEMMA 1.2. *Let* $0 \leqslant A \leqslant B$, *where* B *is* K-*irreducible and* $A \neq B$. *Then* $r(A) < r(B)$.

Proof. We have $A \leqslant A + 2^{-1}(B - A) = 2^{-1}(A + B)$, which yields $r(A) \leqslant 2^{-1}r(A + B)$. Since $2^{-1}(A + B)$ is K-irreducible and $2^{-1}(A + B) \leqslant B$ with equality excluded, Theorem 9 in [4] yields $r(2^{-1}(A + B)) < r(B)$ and the conclusion follows. ∎

In the sequel L and U in $B(X)$ are such that $L \geqslant 0$, $U \geqslant 0$; for B_k as above we denote $r_k := r(B_k)$.

The following basic result will be used implicitly in this paper (See Theorem 2 in [5] and §3 in [3]): One and only one of the following holds, for all k in $\mathbb{N}$: (i) $0 = r_0 = r_k$; (ii) $0 < r_0^{k+1} \leqslant r_k \leqslant r_0 < 1$; (iii) $1 = r_0 = r_k$; (iv) $1 < r_0 \leqslant r_k \leqslant r_0^{k+1}$. Note also that, if $r(L) < 1$, then $\lim r_k = r((I - L)^{-1}U)$. F. Robert asked in [6] whether the sequence (r_k) is monotone, and the affirmative answer has been given in [3]. A further question concerns the strict monotonicity of (r_k); we analyze it in the present paper and prove in Section 3 that, if $r_0 < 1$ ($r_0 > 1$) and B_k is K-irreducible, then either $r_{k+1} < r_k$ ($r_{k+1} > r_k$) or $L^{k+1} = 0$; these results imply the monotonicity of (r_k), which is formally stated in Corollaries 3.2 and 3.4. Note that $L^{k+1} = 0$ implies that $B_{k+1} = B_k$; thus, the results already mentioned can be restated in the following way: If B_k is K-irreducible and $r_0 \neq 1$, then $r_{k+1} = r_k$ if and only if $B_{k+1} = B_k$. Some preliminary useful properties of the B_k's are proven in Section 2.

2. SOME PROPERTIES OF THE MODIFIED JACOBI OPERATORS

Recall that if B_0 is K-irreducible, then $0 < r_0$ (see Theorem 6 in [4]).

LEMMA 2.1. *Suppose B_0 is K-irreducible, $U \neq 0$, and $r_0 < 1$. Then the following hold:*

(i) $r(L^{k+1}) < r_k$.
(ii) *If $x > 0$ is such that $B_k(x) = r_k x$, then*

$$L_k^{-1}(x) = \left(I - r_k^{-1}L^{k+1}\right)^{-1} r_k^{-1}U(x) \quad \textit{and} \quad x \gg 0.$$

Proof. (i): Since $U \neq 0$, Lemma 1.2 implies that $r(L) < r(B_0)$. Thus,

$$r(L^{k+1}) = r(L)^{k+1} < r_0^{k+1} \leqslant r_k.$$

(ii): Note that $B_k = L^{k+1} + L_k U$; thus, $r_k x = L^{k+1}(x) + L_k U(x)$, which yields

$$\left(I - r_k^{-1}L^{k+1}\right)(x) = r_k^{-1}L_k U(x). \tag{2.1}$$

It follows from (i) that $I - r_k^{-1}L^{k+1}$ is invertible; this fact and the invertibility of L_k, when applied to (2.1), imply that

$$L_k^{-1}(x) = \left(I - r_k^{-1}L^{k+1}\right)^{-1} r_k^{-1}U(x).$$

As for the second part, notice that Lemma 1.1 implies

$$B_0(x) + L_k^{-1}((1 - r_k)x) = x.$$

Thus $B_0(x) \leqslant x$, which yields $x \gg 0$. ■

REMARK 2.2. It is clear from Lemma 2.1 that $r(L^{k+1}) < r_k$ is equivalent to $U \neq 0$. It is also well known (see 3.8 in [7]) that $r(L^{k+1}) < r_k$ is equivalent to $I - r_k^{-1}L^{k+1}$ being invertible and $(I - r_k^{-1}L^{k+1})^{-1} \geqslant 0$. However, one might wonder whether the hypothesis $U \neq 0$ can be dropped in the second part of 2.1(ii). The following simple example shows that it cannot: Consider $X := \mathbb{R}^2$, $K := \{(x, y) : x \geqslant 0,\ y \geqslant 0\}$, and

$$B_0 := \begin{pmatrix} 0 & 0.5 \\ 0.5 & 0 \end{pmatrix}.$$

If $U=0$, then

$$B_1=\begin{pmatrix}0.25 & 0\\ 0 & 0.25\end{pmatrix} \quad\text{and}\quad B_1\begin{pmatrix}1\\0\end{pmatrix}=0.25\begin{pmatrix}1\\0\end{pmatrix}.$$

LEMMA 2.3.

(i) *If B_k is K-irreducible, then B_0 is K-irreducible.*
(ii) *If moreover $r(L)=0$, then B_j is K-irreducible for $0\leqslant j\leqslant k$.*

Proof. (i): If we suppose that B_0 is K-reducible, there exist $t\in\mathbb{R}$, $t\geqslant 0$, and x in the boundary of K, $x\neq 0$, such that $B_0(x)=tx$. Then $t\leqslant 1$ implies that $B_j(x)\leqslant x$ for $0\leqslant j\leqslant k$, and this is a contradiction, whence $t>1$. But if $t>1$, we obtain inductively that

$$B_{j+1}(x)=LB_j(x)+U(x)\leqslant t^{j+2}x,$$

which also contradicts the K-irreducibility of B_k when $j+1=k$.

(ii): If we now suppose that for some j, $1\leqslant j\leqslant k$, B_j is K-reducible, then consider a real nonnegative t, and x in the boundary of K, $x\neq 0$, such that $B_j(x)=tx$. Suppose first that $t=0$; in this case we have $B_k(x)=0$, and this contradicts the irreducibility of B_k. Suppose now that $0<t$; recall that $L^{j+1}(x)+L_jU(x)=tx$. Thus, $t^{-1}L_jU(x)=(I-t^{-1}L^{j+1})(x)$. Since $r(L)=0$, we have that $I-t^{-1}L^{j+1}$ is invertible, and as in Lemma 2.1,

$$L_j^{-1}(x)=(I-t^{-1}L^{j+1})^{-1}t^{-1}U(x)\geqslant 0. \tag{2.2}$$

On the other hand, Lemma 1.1 implies that

$$B_0(x)+L_j^{-1}((1-t)x)=x. \tag{2.3}$$

If $t\leqslant 1$, (2.2) and (2.3) yield $B_0(x)\leqslant x$, and because of (i), it follows that $x\gg 0$. This contradiction implies that $t>1$. Note that

$$\begin{aligned}L_j^{-1}&=(I-L)(I-L^{j+1})^{-1}\\ &=\left[I-L^{j+1}-L(I-L^j)\right](I-L^{j+1})^{-1}\\ &=I-L(I-L^j)(I-L^{j+1})^{-1}\\ &=I-LL_{j-1}L_j^{-1}, \qquad\text{with}\quad L_0:=I.\end{aligned}$$

Thus, in (2.3), we get

$$B_0(x)+(t-1)LL_{j-1}L_j^{-1}(x)=tx,$$

whence $B_0(x)\leqslant tx$. This produces yet another contradiction with (i), and the proof is thus complete. ■

REMARK 2.4. The following example shows that the hypothesis $r(L)=0$ in Lemma 2.3(ii) cannot be weakened to $U\neq 0$. Consider X and K as in Remark 2.2, and

$$B_0:=\begin{bmatrix}0 & t\\ t & t\end{bmatrix},\quad L:=\begin{bmatrix}0 & t\\ t & 0\end{bmatrix}\quad \text{with}\quad 0<t.$$

Then, B_k is K-irreducible or not depending on whether k is even or odd.

3. THE STRICT MONOTONICITY QUESTION

THEOREM 3.1. *Suppose $r_0<1$. If B_k is K-irreducible, then either $r_{k+1}<r_k$ or $L^{k+1}=0$.*

Proof. Since B_k is irreducible, so is B_0, and $r_0>0$. If $U=0$, then $r_{k+1}=r_0^{k+2}<r_0^{k+1}=r_k$ for all k in $\mathbb{N}$. Suppose then that $U\neq 0$ and that $r_{k+1}=r_k$. Consider $y>0$ such that $B_{k+1}(y)=r_k y$. Equivalently

$$B_{k+1}(y)+(1-r_k)y=y.$$

By applying Lemma 1.1, we get

$$B_k(y)+L_kL_{k+1}^{-1}((1-r_k)y)=y$$

Since

$$\begin{aligned}L_kL_{k+1}^{-1}&=(I-L^{k+1})(I-L^{k+2})^{-1}\\ &=\left[(I-L^{k+2})-L^{k+1}(I-L)\right](I-L^{k+2})^{-1}\\ &=I-L^{k+1}L_{k+1}^{-1},\end{aligned}$$

we obtain

$$B_k(y) - L^{k+1}L_{k+1}^{-1}((1-r_k)y) = r_k y.$$

On the other hand, by applying Lemmas 2.3 and 2.1, we get

$$L_{k+1}^{-1}(y) = \left(I - r_k^{-1}L^{k+2}\right)^{-1} r_k^{-1}U(y) \geqslant 0. \tag{3.1}$$

Thus, $B_k(y) \geqslant r_k y$ and $B_k(y) \neq r_k y$ unless $L^{k+1}U(y) = 0$. But $B_k(y) \neq r_k y$ would imply $r(B_k) > r_k$ (see Theorem 10 in [3]). Hence we must have

$$L^{k+1}U(y) = 0. \tag{3.2}$$

Going back to (3.1), we get

$$L_{k+1}^{-1}(y) = r_k^{-1}U(y). \tag{3.3}$$

As $y = B_0(y) + L_{k+1}^{-1}((1-r_k)y)$, we have

$$y = B_0(y) + r_k^{-1}(1-r_k)U(y). \tag{3.4}$$

By applying L^{k+1} to both members in (3.4), and taking account of (3.2), we obtain

$$L^{k+1}(y) = L^{k+2}(y).$$

Hence, $(I-L)L^{k+1}(y) = 0$, which implies

$$L^{k+1}(y) = 0. \tag{3.5}$$

Since from Lemma 2.1 we have $y \gg 0$, (3.5) implies that $L^{k+1}(x) = 0$ for all x in K, which finally yields $L^{k+1} = 0$. ■

COROLLARY 3.2. *Suppose* $r_0 < 1$. *If* U *is K-irreducible, then for each* k, *either* $r_{k+1} < r_k$ *or* $L^{k+1} = 0$; *in the latter case* $r_{k+1} = r_k$. *If* U *is K-reducible, then* $r_{k+1} \leqslant r_k$ *for all* k (*see* [3]).

Proof. The first statement follows from Theorem 3.1. As for the second, consider T in $B(X)$, $T \geqslant 0$, T K-irreducible (see 1.3 in [3]), and $t_0 \in \mathbb{R}$, $t_0 > 0$

such that $r(L+U+t_0T)<1$; for $0<t\leqslant t_0$, let us call $U(t):=U+tT$, $B_0(t):=L+U(t)$, $B_{k+1}(t):=LB_k(t)+U(t)$, and $r_k(t):=r(B_k(t))$. The first part of the present corollary implies that $r_{k+1}(t)<r_k(t)$ unless $L^{k+1}=0$; letting t tend to 0 in this inequality, we finally obtain $r_{k+1}\leqslant r_k$. ■

THEOREM 3.3. *Suppose that $r_0>1$ and B_k is K-irreducible. Then either $r_k<r_{k+1}$ or $L^{k+1}=0$.*

Proof. Evidently, we can suppose $U\neq 0$. For s and t in $\mathbb{R}$, $s>0$, $t>0$, and T as in Corollary 3.2, we define $B_0(s,t):=(L+sI)+U+tT$, $B_{m+1}(s,t):=(L+sI)B_m(s,t)+U+tT$, $L_m(s):=\sum_{j=0}^{m}(L+sI)^j$, $0\leqslant m\leqslant k$. We have thus that $r(L+sI)^{k+2}<r_{k+1}(s,t):=r(B_{k+1}(s,t))$, because $B_{k+1}(s,t)$ is K-irreducible.

Consider now sequences (s_i) and (t_i) with $s_i>0$, $t_i>0$, $\lim s_i=0=\lim t_i$, and such that $I-(L+s_iI)$, $I-(L+s_iI)^{k+2}$, $I-B_0(s_i,t_i)$, and $I-B_{k+1}(s_i,t_i)$ are invertible (see the proof of Theorem 4.1(ii) in [3] for the existence of such sequences). Consider $x_i\gg 0$ with $\|x_i\|=1$ for some fixed norm $\|\ \|$ and such that

$$B_{k+1}(s_i,t_i)(x_i)=r_{k+1}(s_i,t_i)x_i.$$

By applying Lemma 1.1 we get

$$x_i=B_0(s_i,t_i)(x_i)+[1-r_{k+1}(s_i,t_i)][L_{k+1}(s_i)]^{-1}(x_i).$$

Thus

$$x_i=B_k(s_i,t_i)(x_i)$$
$$+[1-r_{k+1}(s_i,t_i)]L_k(s_i)[L_{k+1}(s_i)]^{-1}(x_i)$$

Since from Theorem 3.1

$$L_k(s_i)[L_{k+1}(s_i)]^{-1}=I-[L(s_i)]^{k+1}[L_{k+1}(s_i)]^{-1},$$

we get

$$r_{k+1}(s_i,t_i)x_i=B_k(s_i,t_i)(x_i)$$
$$+[r_{k+1}(s_i,t_i)-1][L(s_i)]^{k+1}[L_{k+1}(s_i)]^{-1}(x_i).$$

As in the proof of Lemma 2.1, we can obtain

$$\begin{aligned} r_{k+1}(s_i, t_i)x_i &= B_k(s_i, t_i)(x_i) \\ &\quad + [r_{k+1}(s_i, t_i) - 1][L(s_i)]^{k+1}[r_{k+1}(s_i, t_i)]^{-1} \\ &\quad \times \sum_{j \geqslant 0} \frac{[L(s_i)]^{j(k+2)}}{[r_{k+1}(s_i, t_i)]^j} U(x_i) \\ &= B_k(s_i, t_i)(x_i) \\ &\quad + [r_{k+1}(s_i, t_i) - 1][L(s_i)]^{k+1}[r_{k+1}(s_i, t_i)]^{-1} \\ &\quad \times \left(U + \sum_{j \geqslant 1} \frac{[L(s_i)]^{j(k+2)}}{[r_{k+1}(s_i, t_i)]^j} U \right)(x_i) \\ &\geqslant B_k(s_i, t_i)(x_i) \\ &\quad + \{[r_{k+1}(s_i, t_i) - 1][L(s_i)]^{k+1}[r_{k+1}(s_i, t_i)]^{-1}U\}(x_i). \end{aligned}$$

By considering a convergent subsequence of (x_i) we obtain $x \geqslant 0$, $\|x\| = 1$, such that

$$r_{k+1}x \geqslant B_k(x) + (r_{k+1} - 1)r_{k+1}^{-1}L^{k+1}U(x).$$

Thus $r_{k+1}x \geqslant B_k(x)$, with equality excluded if $L^{k+1}U(x) \neq 0$. Since B_k is K-irreducible, we must have $x \gg 0$ and $r_k < r_{k+1}$ if $L^{k+1}U(x) \neq 0$. If $L^{k+1}U(x) = 0$, we get that $L^{k+1}U = 0$. Since from Lemma 2.3 we have that B_0 is K-irreducible, consider $y \gg 0$ such that $B_0(y) = r_0 y$. Thus $L^{k+1}B_0(y) = L^{k+2}(y) = r_0 L^{k+1}(y)$, i.e.,

$$(r_0 I - L)L^{k+1}(y) = 0. \tag{3.6}$$

Since B_0 is K-irreducible, $r(L) < r_0$. Thus (3.6) gives $L^{k+1}(y) = 0$, which implies the conclusion. ■

COROLLARY 3.4. *Suppose* $r_0 > 1$. *If* U *is* K*-irreducible, then either* $r_k < r_{k+1}$ *or* $L^{k+1} = 0$, *for each* k. *If* U *is* K*-reducible, then* $r_k \leqslant r_{k+1}$ *for all* k (*see* [3]).

Proof. This follows the same lines as for Corollary 3.2 ∎

Consider now $X := \mathbb{R}^4$ and $K := \{(x_1, x_2, x_3, x_4);\ x_i \geqslant 0,\ 1 \leqslant i \leqslant 4\}$. Let

$$L := \begin{bmatrix} 0 & 0 & 0 & 0 \\ t & 0 & 0 & 0 \\ 0 & t & 0 & 0 \\ 0 & 0 & t & 0 \end{bmatrix} \quad \text{and} \quad U := \begin{bmatrix} 0 & 0 & 0 & t \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

with $0 < t$. Then $B_0 := L + U$ is irreducible and

$$B_1 = \begin{bmatrix} 0 & 0 & 0 & t \\ 0 & 0 & 0 & t^2 \\ t^2 & 0 & 0 & 0 \\ 0 & t^2 & 0 & 0 \end{bmatrix}, \qquad B_2 = \begin{bmatrix} 0 & 0 & 0 & t \\ 0 & 0 & 0 & t^2 \\ 0 & 0 & 0 & t^3 \\ t^3 & 0 & 0 & 0 \end{bmatrix},$$

$$B_3 = \begin{bmatrix} 0 & 0 & 0 & t \\ 0 & 0 & 0 & t^2 \\ 0 & 0 & 0 & t^3 \\ 0 & 0 & 0 & t^4 \end{bmatrix}.$$

Since $B_0^4 = t^4 I$, we have $r_0 = t$. By considering appropriate permutations it is easy to see that $r_1 = t^2$, $r_2 = t^2$, and $r_3 = t^4$. Thus we have

$$r_3 < r_2 = r_1 < r_0 \quad \text{if } t < 1 \quad \text{and} \quad r_0 < r_1 = r_2 < r_3 \quad \text{if } t > 1.$$

This example shows that in Theorems 3.1 and 3.3, we cannot shift the hypothesis of being K-irreducible from B_k to B_0, even when $r(L) = 0$.

REMARK 3.5. Under the assumptions that $r(L) = 0$, B_k is K-irreducible, $L^{k+1} \neq 0$, and $r_0 < 1$ ($r_0 > 1$), then Lemma 2.3(ii) and Theorem 3.1 (3.3) imply that $r_{j+1} < r_j$ ($r_{j+1} > r_j$) for all $0 \leqslant j \leqslant k$.

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