

Conditions That Subdirect Sums of MB -Matrices Is Still MB -Matrices

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Abstract

By splitting an MB -matrix A into a sum of a nonsingular M -matrix and a nonnegative rank 1 matrix, some sufficient and necessary conditions and some sufficient conditions are given such that the subdirect sum of two MB -matrices is still an MB -matrix. Some examples are also given to illustrate the results.

Keywords

Z -Matrix, Nonsingular M -Matrix, MB -Matrix, Subdirect Sum

MB -矩阵子直和仍为 MB -矩阵的条件

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摘要

通过将 MB -矩阵分裂成一个非奇异 M -矩阵和一个秩1非负矩阵之和, 获得 MB -矩阵的子直和仍为 MB -矩阵的一些充要条件和充分条件, 最后用数值例子对所给结论进行了说明和解释。

关键词

Z -矩阵, 非奇异 M -矩阵, MB -矩阵, 子直和

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1. 引言

1999年 Fallat 和 Johnson 首先在文献[1]中提出矩阵的子直和的概念, 由于其在诸如马可夫链的递增许瓦兹迭代及分裂和重叠的递增许瓦兹迭代等研究中的重要性, 引起了学者的关注和研究, 并取得了一些重要研究成果, 如文献[2] [3] [4]分别对非奇异 M -矩阵及其逆的子直和、 H -矩阵和双对角占优矩阵的子直和等进行了研究。本文在文献[2]和[5]的基础上对 MB -矩阵的子直和进行研究, 试图得到 MB -矩阵的子直和仍为 MB -矩阵的一些新的条件。

2. 预备知识

本节先给出一些基本概念、定理与符号, 以备后用。

设 $A = (a_{ij}) \in R^{m \times n}$, 如果对于所有的 $i = 1, \dots, m; j = 1, \dots, n$ 都有 $a_{ij} > 0$ ($a_{ij} \geq 0$), 则称 A 为正(非负)矩阵, 记为 $A > O$ ($A \geq O$)。

定义 2.1. [6] 设 $A = (a_{ij}) \in R^{n \times n}$, 如果对于所有的 $1 \leq i, j \leq n, i \neq j$ 都有 $a_{ij} \leq 0$, 则 A 称为 Z -矩阵。如果 A 是 Z -矩阵且 $A^{-1} \geq O$, 则称 A 为 M -矩阵。

定义 2.2. [7] 设 $A = (a_{ij}) \in R^{n \times n}$, 将 A 分裂为 $A = A^z + A^r$, 其中

$$A^z = \begin{bmatrix} a_{11} - \beta_1^A & a_{12} - \beta_1^A & \cdots & a_{1n} - \beta_1^A \\ a_{21} - \beta_2^A & a_{22} - \beta_2^A & \cdots & a_{2n} - \beta_2^A \\ \vdots & \vdots & \ddots & \vdots \\ a_{n1} - \beta_n^A & a_{n2} - \beta_n^A & \cdots & a_{nn} - \beta_n^A \end{bmatrix}, \quad A^r = \begin{bmatrix} \beta_1^A & \beta_1^A & \cdots & \beta_1^A \\ \beta_2^A & \beta_2^A & \cdots & \beta_2^A \\ \vdots & \vdots & \ddots & \vdots \\ \beta_n^A & \beta_n^A & \cdots & \beta_n^A \end{bmatrix} \quad (1)$$

$\beta_i^A = \max\{0, a_{ij} \mid \forall j \neq i\}$ 。显然 A^z 是 Z -矩阵, A^r 是秩 1 非负矩阵。若 A^z 为 M -矩阵, 则称 A 为 MB -矩阵。

定义 2.3. [2] 设 $A \in R^{n_1 \times n_1}, B \in R^{n_2 \times n_2}$, k 是整数且 $1 \leq k \leq \min\{n_1, n_2\}$, $n = n_1 + n_2 - k$, A, B 分块如下:

$$A = \begin{bmatrix} A_{11} & A_{12} \\ A_{21} & A_{22} \end{bmatrix}, \quad B = \begin{bmatrix} B_{11} & B_{12} \\ B_{21} & B_{22} \end{bmatrix} \quad (2)$$

其中 A_{22}, B_{11} 都是 k 阶方阵。定义矩阵

$$M = \begin{bmatrix} A_{11} & A_{12} & O \\ A_{21} & A_{22} + B_{11} & B_{12} \\ O & B_{21} & B_{22} \end{bmatrix} \in R^{n \times n} \quad (3)$$

称其为 A 和 B 的 n ($n = n_1 + n_2 - k$) 阶 k -子直和, 记为 $M = A \oplus_k B$ 。

将 $A = (a_{ij}) \in R^{n_1 \times n_1}, B = (b_{ij}) \in R^{n_2 \times n_2}$ 和 $M = (m_{ij}) \in R^{n \times n}$ 按定义 2.2 中的(1)式分别分裂为:

$$A = A^z + A^r, \quad B = B^z + B^r, \quad M = A \oplus_k B = M^z + M^r$$

将 A^z, A^r, B^z, B^r 按(2)式分块为:

$$A^z = \begin{bmatrix} A_{11}^z & A_{12}^z \\ A_{21}^z & A_{22}^z \end{bmatrix}, \quad A^r = \begin{bmatrix} A_{11}^r & A_{12}^r \\ A_{21}^r & A_{22}^r \end{bmatrix}, \quad B^z = \begin{bmatrix} B_{11}^z & B_{12}^z \\ B_{21}^z & B_{22}^z \end{bmatrix}, \quad B^r = \begin{bmatrix} B_{11}^r & B_{12}^r \\ B_{21}^r & B_{22}^r \end{bmatrix}$$

定义矩阵

$$\bar{M} = \begin{bmatrix} A_{11}^z & A_{12}^z & -A_{13}^r \\ A_{21}^z - B_{13}^r & A_{22}^z + B_{11}^z & B_{12}^z - A_{23}^r \\ -B_{23}^r & B_{21}^z & B_{22}^z \end{bmatrix} \in R^{n \times n} \tag{4}$$

其中

$A_{11}^z \in R^{(n_1-k) \times (n_1-k)}$, $A_{12}^z \in R^{(n_1-k) \times k}$, $A_{21}^z \in R^{k \times (n_1-k)}$, $A_{22}^z \in R^{k \times k}$,
 $B_{11}^z \in R^{k \times k}$, $B_{12}^z \in R^{k \times (n-n_1)}$, $B_{21}^z \in R^{(n-n_1) \times k}$, $B_{22}^z \in R^{(n-n_1) \times (n-n_1)}$,
 $A_{11}^r \in R^{(n_1-k) \times (n_1-k)}$, $A_{12}^r \in R^{(n_1-k) \times k}$, $A_{13}^r \in R^{(n_1-k) \times (n-n_1)}$ 的第 i 行为 $(\beta_i^A, \beta_i^A, \dots, \beta_i^A)$,
 $A_{21}^r \in R^{k \times (n_1-k)}$, $A_{22}^r \in R^{k \times k}$, $A_{23}^r \in R^{k \times (n-n_1)}$ 的第 i 行为 $(\beta_i^A, \beta_i^A, \dots, \beta_i^A)$,
 $B_{11}^r \in R^{k \times k}$, $B_{12}^r \in R^{k \times (n-n_1)}$, $B_{13}^r \in R^{k \times (n_1-k)}$ 的第 i 行为 $(\beta_i^B, \beta_i^B, \dots, \beta_i^B)$,
 $B_{21}^r \in R^{(n-n_1) \times k}$, $B_{22}^r \in R^{(n-n_1) \times (n-n_1)}$, $B_{23}^r \in R^{(n-n_1) \times (n_1-k)}$ 的第 i 行为 $(\beta_i^B, \beta_i^B, \dots, \beta_i^B)$ 。
 容易验证这里的 \bar{M} 就是[5]中的 \bar{M} , 于是由文献[5]知 $M^z \geq \bar{M}$, 且都为 Z -矩阵。
 当 A^z, B^z 为非奇异矩阵时, 将 $(A^z)^{-1}, (B^z)^{-1}$ 按(2)分块为:

$$(A^z)^{-1} = \begin{bmatrix} \widehat{A}_{11}^z & \widehat{A}_{12}^z \\ \widehat{A}_{21}^z & \widehat{A}_{22}^z \end{bmatrix}, (B^z)^{-1} = \begin{bmatrix} \widehat{B}_{11}^z & \widehat{B}_{12}^z \\ \widehat{B}_{21}^z & \widehat{B}_{22}^z \end{bmatrix} \tag{*}$$

其中 $\widehat{A}_{11}^z \in R^{(n_1-k) \times (n_1-k)}$, $\widehat{A}_{12}^z \in R^{(n_1-k) \times k}$, $\widehat{A}_{21}^z \in R^{k \times (n_1-k)}$, $\widehat{A}_{22}^z \in R^{k \times k}$, $\widehat{B}_{11}^z \in R^{k \times k}$, $\widehat{B}_{12}^z \in R^{k \times (n-n_1)}$, $\widehat{B}_{21}^z \in R^{(n-n_1) \times k}$, $\widehat{B}_{22}^z \in R^{(n-n_1) \times (n-n_1)}$ 。

定理 2.1. [2] 设 $A = [a_{ij}] \in R^{n \times n}$, 则如下 3 款成立:

- 1) 当 A 为非奇异 M -矩阵时, 其主对角元为正。
- 2) 当 A 为非奇异 M -矩阵, $B = [b_{ij}]$ 为 Z -矩阵且 $B \geq A$ 时, B 为非奇异 M -矩阵。
- 3) A 为非奇异 M -矩阵的充要条件为 A 的每一个主子矩阵为非奇异 M -矩阵。

引理 2.1. [8] 设 $A = \begin{bmatrix} D & E \\ F & G \end{bmatrix}$ 非奇异, 其中 $D \in R^{(n-k) \times (n-k)}$, $G \in R^{k \times k}$, $E \in R^{(n-k) \times k}$, $F \in R^{k \times (n-k)}$ 。则

- 1) 若 D 非奇异且 $D^{-1} \geq 0$, $-E \geq 0$, $-F \geq 0$, 则 $A^{-1} \geq 0$ 当且仅当 $(A/D)^{-1} \geq 0$;
- 2) 若 $G^{-1} \geq 0$, $-E \geq 0$, $-F \geq 0$, 则 $A^{-1} \geq 0$ 当且仅当 $(A/G)^{-1} \geq 0$ 。

这里 A/D 表示矩阵 A 内 D 的 Schur 补。

3. MB-矩阵的 k -子直和

先给出 \bar{M} 为非奇异的 Z -矩阵的充要条件。

定理 3.1. 设 A^z, B^z 为 M -矩阵,

$$\det \widehat{H} = \det \left\{ \left(\widehat{B}_{11}^z + \widehat{A}_{22}^z \right) + \widehat{A}_{22}^z B_{13}^r \left(A_{12}^z \widehat{B}_{11}^z - A_{13}^r \widehat{B}_{21}^z \right) - \left(\widehat{A}_{21}^z A_{13}^r + \widehat{A}_{22}^z A_{23}^r \right) \widehat{B}_{21}^z \right\} \neq 0$$

且 $B_{23}^r = O$, 则 \bar{M} 为非奇异的 Z -矩阵。

证明: 由(*)式得

$$(A^z)^{-1} \begin{bmatrix} I_{n_1-k} & O \\ B_{13}^r & I_k \end{bmatrix} = \begin{bmatrix} A_{11}^z + \widehat{A}_{12}^z B_{13}^r & \widehat{A}_{12}^z \\ \widehat{A}_{21}^z + \widehat{A}_{22}^z B_{13}^r & \widehat{A}_{22}^z \end{bmatrix}$$

再由 $\det(A^z)^{-1} \det \begin{bmatrix} I_{n_1-k} & O \\ B_{13}^r & I_k \end{bmatrix} \neq 0$ 得

$$\det \begin{bmatrix} \widehat{A}_{11}^z + \widehat{A}_{12}^z B_{13}^r & \widehat{A}_{12}^z \\ \widehat{A}_{21}^z + \widehat{A}_{22}^z B_{13}^r & \widehat{A}_{22}^z \end{bmatrix} \neq 0$$

于是由 $A^z (A^z)^{-1} = I_{n_1}$, 得

$$\begin{aligned} \widehat{A}_{11}^z \widehat{A}_{11}^z + \widehat{A}_{12}^z \widehat{A}_{12}^z &= I_{n_1-k} = I_{n-n_2}, \quad \widehat{A}_{11}^z \widehat{A}_{12}^z + \widehat{A}_{12}^z \widehat{A}_{22}^z = 0, \\ \widehat{A}_{21}^z \widehat{A}_{11}^z + \widehat{A}_{22}^z \widehat{A}_{21}^z &= 0, \quad \widehat{A}_{21}^z \widehat{A}_{12}^z + \widehat{A}_{22}^z \widehat{A}_{22}^z = I_k \end{aligned}$$

由 $(A^z)^{-1} A^z = I_{n_1}$, 得

$$\begin{aligned} \widehat{A}_{11}^z A_{11}^z + \widehat{A}_{12}^z A_{12}^z &= I_{n-n_2}, \quad \widehat{A}_{11}^z A_{12}^z + \widehat{A}_{12}^z A_{22}^z = 0 \\ \widehat{A}_{21}^z A_{11}^z + \widehat{A}_{22}^z A_{21}^z &= 0, \quad \widehat{A}_{21}^z A_{12}^z + \widehat{A}_{22}^z A_{22}^z = I_k \end{aligned}$$

由 $B^z (B^z)^{-1} = I_{n_2}$, 得

$$\begin{aligned} B_{11}^z \widehat{B}_{11}^z + B_{12}^z \widehat{B}_{21}^z &= I_k, \quad B_{11}^z \widehat{B}_{12}^z + B_{12}^z \widehat{B}_{22}^z = 0, \\ B_{21}^z \widehat{B}_{11}^z + B_{22}^z \widehat{B}_{21}^z &= 0, \quad B_{21}^z \widehat{B}_{12}^z + B_{22}^z \widehat{B}_{22}^z = I_{n-n_1} \end{aligned}$$

由 $(B^z)^{-1} B^z = I_{n_2}$, 得

$$\begin{aligned} \widehat{B}_{11}^z B_{11}^z + \widehat{B}_{12}^z B_{21}^z &= I_k, \quad \widehat{B}_{11}^z B_{12}^z + \widehat{B}_{12}^z B_{22}^z = 0, \\ \widehat{B}_{21}^z B_{11}^z + \widehat{B}_{22}^z B_{21}^z &= 0, \quad \widehat{B}_{21}^z B_{12}^z + \widehat{B}_{22}^z B_{22}^z = I_{n-n_1} \end{aligned}$$

故有

$$\begin{aligned} & \begin{bmatrix} \widehat{A}_{11}^z + \widehat{A}_{12}^z B_{13}^r & \widehat{A}_{12}^z & 0 \\ \widehat{A}_{21}^z + \widehat{A}_{22}^z B_{13}^r & \widehat{A}_{22}^z & 0 \\ 0 & 0 & I_{n-n_1} \end{bmatrix} \bar{M} \begin{bmatrix} I_{n-n_2} & 0 & 0 \\ 0 & \widehat{B}_{11}^z & \widehat{B}_{12}^z \\ 0 & \widehat{B}_{21}^z & \widehat{B}_{22}^z \end{bmatrix} \\ &= \begin{bmatrix} \widehat{A}_{11}^z + \widehat{A}_{12}^z B_{13}^r & \widehat{A}_{12}^z & 0 \\ \widehat{A}_{21}^z + \widehat{A}_{22}^z B_{13}^r & \widehat{A}_{22}^z & 0 \\ 0 & 0 & I_{n-n_1} \end{bmatrix} \begin{bmatrix} A_{11}^z & A_{12}^z & -A_{13}^r \\ A_{21}^z - B_{13}^r & A_{22}^z + B_{11}^z & B_{12}^z - A_{23}^r \\ -B_{23}^r & B_{21}^z & B_{22}^z \end{bmatrix} \begin{bmatrix} I_{n-n_2} & 0 & 0 \\ 0 & \widehat{B}_{11}^z & \widehat{B}_{12}^z \\ 0 & \widehat{B}_{21}^z & \widehat{B}_{22}^z \end{bmatrix} \\ &= \begin{bmatrix} (\widehat{A}_{11}^z + \widehat{A}_{12}^z B_{13}^r) A_{11}^z + \widehat{A}_{12}^z (A_{21}^z - B_{13}^r) & (\widehat{A}_{11}^z + \widehat{A}_{12}^z B_{13}^r) A_{12}^z + \widehat{A}_{12}^z (A_{22}^z + B_{11}^z) \\ (\widehat{A}_{21}^z + \widehat{A}_{22}^z B_{13}^r) A_{11}^z + \widehat{A}_{22}^z (A_{21}^z - B_{13}^r) & (\widehat{A}_{21}^z + \widehat{A}_{22}^z B_{13}^r) A_{12}^z + \widehat{A}_{22}^z (A_{22}^z + B_{11}^z) \\ -B_{23}^r & B_{21}^z \end{bmatrix} \\ & \quad - \begin{bmatrix} (\widehat{A}_{11}^z + \widehat{A}_{12}^z B_{13}^r) A_{13}^r + \widehat{A}_{12}^z (B_{12}^z - A_{23}^r) \\ (\widehat{A}_{21}^z + \widehat{A}_{22}^z B_{13}^r) A_{13}^r + \widehat{A}_{22}^z (B_{12}^z - A_{23}^r) \\ B_{22}^z \end{bmatrix} \begin{bmatrix} I_{n-n_2} & 0 & 0 \\ 0 & \widehat{B}_{11}^z & \widehat{B}_{12}^z \\ 0 & \widehat{B}_{21}^z & \widehat{B}_{22}^z \end{bmatrix} \end{aligned}$$

由此式知, 当 $\det \widehat{H} \neq 0$ 且 $B_{23}^r = O$ 时, \bar{M} 为非奇异的。

现在讨论 MB -矩阵的子直和为 MB -矩阵的充分条件。

容易验证

$$\begin{bmatrix} I_{n-n_2} & F & Y \\ 0 & \widehat{H} & Q \\ 0 & 0 & I_{n-n_1} \end{bmatrix}^{-1} \begin{bmatrix} I_{n-n_2} & C & D \\ O & \widehat{H}^{-1} & E \\ O & O & I_{n-n_1} \end{bmatrix} = \begin{bmatrix} I_{n-n_2} & 0 & 0 \\ 0 & I_k & 0 \\ 0 & 0 & I_{n-n_1} \end{bmatrix}$$

其中

$$\begin{aligned} C &= -\left[\widehat{A}_{12}^z + \widehat{A}_{12}^z B_{13}^r \left(A_{12}^z \widehat{B}_{11}^z - A_{13}^r \widehat{B}_{21}^z \right) - \left(\widehat{A}_{11}^z A_{13}^r + \widehat{A}_{12}^z A_{23}^r \right) \widehat{B}_{21}^z \right] \times \widehat{H}^{-1} \\ D &= -\left[\widehat{A}_{12}^z B_{13}^r \left(A_{12}^z \widehat{B}_{12}^z - A_{13}^r \widehat{B}_{22}^z \right) - \left(\widehat{A}_{11}^z A_{13}^r + \widehat{A}_{12}^z A_{23}^r \right) \widehat{B}_{22}^z \right] \\ &\quad + \left[\widehat{A}_{12}^z + \widehat{A}_{12}^z B_{13}^r \left(A_{12}^z \widehat{B}_{11}^z - A_{13}^r \widehat{B}_{21}^z \right) - \left(\widehat{A}_{11}^z A_{13}^r + \widehat{A}_{12}^z A_{23}^r \right) \widehat{B}_{21}^z \right] \\ &\quad \times \widehat{H}^{-1} \times \left[\widehat{B}_{12}^z + \widehat{A}_{22}^z B_{13}^r \left(A_{12}^z \widehat{B}_{12}^z - A_{13}^r \widehat{B}_{22}^z \right) - \left(\widehat{A}_{21}^z A_{13}^r + \widehat{A}_{22}^z A_{23}^r \right) \widehat{B}_{22}^z \right] \\ E &= -\widehat{H}^{-1} \times \left[\widehat{B}_{12}^z + \widehat{A}_{22}^z B_{13}^r \left(A_{12}^z \widehat{B}_{12}^z - A_{13}^r \widehat{B}_{22}^z \right) - \left(\widehat{A}_{21}^z A_{13}^r + \widehat{A}_{22}^z A_{23}^r \right) \widehat{B}_{22}^z \right] \\ F &= \widehat{A}_{12}^z + \widehat{A}_{12}^z B_{13}^r \left(A_{12}^z \widehat{B}_{11}^z - A_{13}^r \widehat{B}_{21}^z \right) - \left(\widehat{A}_{11}^z A_{13}^r + \widehat{A}_{12}^z A_{23}^r \right) \widehat{B}_{21}^z \\ Y &= \widehat{A}_{12}^z B_{13}^r \left(A_{12}^z \widehat{B}_{12}^z - A_{13}^r \widehat{B}_{22}^z \right) - \left(\widehat{A}_{11}^z A_{13}^r + \widehat{A}_{12}^z A_{23}^r \right) \widehat{B}_{22}^z \\ Q &= \widehat{B}_{12}^z + \widehat{A}_{22}^z B_{13}^r \left(A_{12}^z \widehat{B}_{12}^z - A_{13}^r \widehat{B}_{22}^z \right) - \left(\widehat{A}_{21}^z A_{13}^r + \widehat{A}_{22}^z A_{23}^r \right) \widehat{B}_{22}^z \end{aligned}$$

从而有

$$\begin{aligned} &\begin{bmatrix} \widehat{A}_{11}^z + \widehat{A}_{12}^z B_{13}^r & \widehat{A}_{12}^z & 0 \\ \widehat{A}_{21}^z + \widehat{A}_{22}^z B_{13}^r & \widehat{A}_{22}^z & 0 \\ 0 & 0 & I_{n-n_1} \end{bmatrix} \bar{M} \begin{bmatrix} I_{n-n_2} & 0 & 0 \\ 0 & \widehat{B}_{11}^z & \widehat{B}_{12}^z \\ 0 & \widehat{B}_{21}^z & \widehat{B}_{22}^z \end{bmatrix} \\ &= \begin{bmatrix} I_{n-n_2} & \widehat{A}_{12}^z + \widehat{A}_{12}^z B_{13}^r \left(A_{12}^z \widehat{B}_{11}^z - A_{13}^r \widehat{B}_{21}^z \right) - \left(\widehat{A}_{11}^z A_{13}^r + \widehat{A}_{12}^z A_{23}^r \right) \widehat{B}_{21}^z \\ 0 & \widehat{H} \\ -B_{23}^r & 0 \end{bmatrix} \\ &\quad \begin{bmatrix} \widehat{A}_{12}^z B_{13}^r \left(A_{12}^z \widehat{B}_{12}^z - A_{13}^r \widehat{B}_{22}^z \right) - \left(\widehat{A}_{11}^z A_{13}^r + \widehat{A}_{12}^z A_{23}^r \right) \widehat{B}_{22}^z \\ \widehat{B}_{12}^z + \widehat{A}_{22}^z B_{13}^r \left(A_{12}^z \widehat{B}_{12}^z - A_{13}^r \widehat{B}_{22}^z \right) - \left(\widehat{A}_{21}^z A_{13}^r + \widehat{A}_{22}^z A_{23}^r \right) \widehat{B}_{22}^z \\ I_{n-n_1} \end{bmatrix} \end{aligned}$$

对上式两边同时取逆得:

$$\begin{aligned}
 & \begin{bmatrix} I_{n-n_2} & 0 & 0 \\ 0 & \widehat{B}_{11}^z & \widehat{B}_{12}^z \\ 0 & \widehat{B}_{21}^z & \widehat{B}_{22}^z \end{bmatrix}^{-1} (\bar{M})^{-1} \begin{bmatrix} \widehat{A}_{11}^z + \widehat{A}_{12}^z B_{13}^r & \widehat{A}_{12}^z & 0 \\ \widehat{A}_{21}^z + \widehat{A}_{22}^z B_{13}^r & \widehat{A}_{22}^z & 0 \\ 0 & 0 & I_{n-n_1} \end{bmatrix}^{-1} \\
 &= \begin{bmatrix} I_{n-n_2} & \widehat{A}_{12}^z + \widehat{A}_{12}^z B_{13}^r (A_{12}^z \widehat{B}_{11}^z - A_{13}^r \widehat{B}_{21}^z) - (\widehat{A}_{11}^z A_{13}^r + \widehat{A}_{12}^z A_{23}^r) \widehat{B}_{21}^z \\ 0 & \widehat{H} \\ -B_{23}^r & 0 \end{bmatrix} \\
 & \quad \left. \begin{bmatrix} \widehat{A}_{12}^z B_{13}^r (A_{12}^z \widehat{B}_{12}^z - A_{13}^r \widehat{B}_{22}^z) - (\widehat{A}_{11}^z A_{13}^r + \widehat{A}_{12}^z A_{23}^r) \widehat{B}_{22}^z \\ \widehat{B}_{12}^z + \widehat{A}_{22}^z B_{13}^r (A_{12}^z \widehat{B}_{12}^z - A_{13}^r \widehat{B}_{22}^z) - (\widehat{A}_{21}^z A_{13}^r + \widehat{A}_{22}^z A_{23}^r) \widehat{B}_{22}^z \\ I_{n-n_1} \end{bmatrix}^{-1} \right\} \\
 & \quad \left. \begin{bmatrix} \widehat{A}_{12}^z B_{13}^r (A_{12}^z \widehat{B}_{12}^z - A_{13}^r \widehat{B}_{22}^z) - (\widehat{A}_{11}^z A_{13}^r + \widehat{A}_{12}^z A_{23}^r) \widehat{B}_{22}^z \\ \widehat{B}_{12}^z + \widehat{A}_{22}^z B_{13}^r (A_{12}^z \widehat{B}_{12}^z - A_{13}^r \widehat{B}_{22}^z) - (\widehat{A}_{21}^z A_{13}^r + \widehat{A}_{22}^z A_{23}^r) \widehat{B}_{22}^z \\ I_{n-n_1} \end{bmatrix}^{-1} \right\}
 \end{aligned}$$

进而可得:

$$(\bar{M})^{-1} = \begin{bmatrix} I_{n-n_2} & O & O \\ O & \widehat{B}_{11}^z & \widehat{B}_{12}^z \\ O & \widehat{B}_{21}^z & \widehat{B}_{22}^z \end{bmatrix} \begin{bmatrix} I_{n-n_2} & C & D \\ O & \widehat{H}^{-1} & E \\ O & O & I_{n-n_1} \end{bmatrix} \begin{bmatrix} \widehat{A}_{11}^z + \widehat{A}_{12}^z B_{13}^r & \widehat{A}_{12}^z & O \\ \widehat{A}_{21}^z + \widehat{A}_{22}^z B_{13}^r & \widehat{A}_{22}^z & O \\ O & O & I_{n-n_1} \end{bmatrix}$$

即

$$(\bar{M})^{-1} = \begin{bmatrix} \widehat{A}_{11}^z + \widehat{A}_{12}^z B_{13}^r + C(\widehat{A}_{21}^z + \widehat{A}_{22}^z B_{13}^r) & \widehat{A}_{12}^z + C\widehat{A}_{22}^z & D \\ \widehat{B}_{11}^z \widehat{H} (\widehat{A}_{21}^z + \widehat{A}_{22}^z B_{13}^r) & \widehat{B}_{11}^z \widehat{H}^{-1} \widehat{A}_{22}^z & \widehat{B}_{11}^z E + \widehat{B}_{12}^z \\ \widehat{B}_{21}^z \widehat{H}^{-1} (\widehat{A}_{21}^z + \widehat{A}_{22}^z B_{13}^r) & \widehat{B}_{21}^z \widehat{H}^{-1} \widehat{A}_{22}^z & \widehat{B}_{21}^z E + \widehat{B}_{22}^z \end{bmatrix} \tag{5}$$

定理 3.2. 设 A^z, B^z 为 M -矩阵,

$$\det \widehat{H} = \det \left\{ (\widehat{B}_{11}^z + \widehat{A}_{22}^z) + \widehat{A}_{22}^z B_{13}^r (A_{12}^z \widehat{B}_{11}^z - A_{13}^r \widehat{B}_{21}^z) - (\widehat{A}_{21}^z A_{13}^r + \widehat{A}_{22}^z A_{23}^r) \widehat{B}_{21}^z \right\} \neq 0$$

且 $B_{23}^r = O$, 则当(5)式中的每一个分块为非负矩阵时, $M = A \oplus_k B$ 为 MB -矩阵.

证明: 当 \bar{M} 满足上述条件时, 由定义 2.1 知 \bar{M} 为非奇异 M -矩阵. 再由 $M^z \geq \bar{M}$ 及定理 2.1 的性质(2) 知 M^z 为非奇异 M -矩阵, 于是由定义 2.2 知 $M = A \oplus_k B$ 为 MB -矩阵.

下面对 $B_{23}^r \neq O$ 时的情况进行讨论. 设 $A = \begin{bmatrix} D & E \\ F & G \end{bmatrix} \in R^{n \times n}$, 其中 $D \in R^{k \times k}$ 且非奇异, 矩阵 A 内 D 的

Schur 补记为 A/D , 即 $A/D = G - FD^{-1}E$ 。同样如果 G 为非奇异时, $A/G = D - EG^{-1}F$ 。

定理 3.4. 设 A, B 为 MB -矩阵, 若

$$(\tilde{D})^{-1} \geq 0, \quad (\tilde{G} - \tilde{F}(\tilde{D})^{-1}\tilde{E})^{-1} \geq 0$$

则 $M = A \oplus_k B$ 为 MB -矩阵, 其中

$$\tilde{D} = A_{11}^z - A_{13}^r (B_{22}^z)^{-1} B_{23}^r, \quad \tilde{E} = A_{12}^z + A_{13}^r (B_{22}^z)^{-1} B_{21}^z \leq 0,$$

$$\tilde{F} = A_{21}^z - B_{13}^r + B_{12}^z (B_{22}^z)^{-1} B_{23}^r - A_{23}^r (B_{22}^z)^{-1} B_{23}^r \leq 0, \quad \tilde{G} = A_{22}^z + B_{11}^z - B_{12}^z (B_{22}^z)^{-1} B_{21}^z + A_{23}^r (B_{22}^z)^{-1} B_{21}^z$$

证明: 将 \bar{M} 分块为 $\bar{M} = \begin{bmatrix} X & \tilde{Q} \\ \tilde{S} & T \end{bmatrix}$, 其中 $X = \begin{pmatrix} A_{11}^z & A_{12}^z \\ A_{21}^z - B_{13}^r & A_{22}^z + B_{11}^z \end{pmatrix}$, $\tilde{Q} = [-A_{13}^r \quad B_{12}^z - A_{23}^r]^{-T}$,

$\tilde{S} = [-B_{23}^r \quad B_{21}^z]$, $T = B_{22}^z$ 。由 A^z, B^z 为 M -矩阵, 定义 2.2 及定理 2.1 得 $\tilde{Q} \leq 0$, $T^{-1} \geq 0$, $\tilde{S} \leq 0$ 。由引理 2.1 得 $(\bar{M})^{-1} \geq 0$ 当且仅当 $(\bar{M}/T)^{-1} \geq 0$, 其中 $\bar{M}/T = X - \tilde{Q}T^{-1}\tilde{S}$, 即

$$\bar{M}/T = \begin{bmatrix} A_{11}^z - A_{13}^r (B_{22}^z)^{-1} B_{23}^r & A_{12}^z + A_{13}^r (B_{22}^z)^{-1} B_{21}^z \\ A_{21}^z - B_{13}^r + B_{12}^z (B_{22}^z)^{-1} B_{23}^r - A_{23}^r (B_{22}^z)^{-1} B_{23}^r & A_{22}^z + B_{11}^z - B_{12}^z (B_{22}^z)^{-1} B_{21}^z + A_{23}^r (B_{22}^z)^{-1} B_{21}^z \end{bmatrix}$$

令 $\bar{M}/T = \begin{bmatrix} \tilde{D} & \tilde{E} \\ \tilde{F} & \tilde{G} \end{bmatrix}$, 则当 $(\tilde{D})^{-1} \geq 0$ 时, 由引理 2.1 得 $(\bar{M}/T)^{-1} \geq 0$ 当且仅当

$$((\bar{M}/T)/\tilde{D})^{-1} = (\tilde{G} - \tilde{F}(\tilde{D})^{-1}\tilde{E})^{-1} \geq 0$$

从而当 $(\tilde{G} - \tilde{F}(\tilde{D})^{-1}\tilde{E})^{-1} \geq 0$ 时, $(\bar{M})^{-1} \geq 0$ 。又因 \bar{M} 为 Z -矩阵, 故 \bar{M} 为 M -矩阵。由 $M^z \geq \bar{M}$ 且 M^z 为 Z -矩阵得, M^z 为 M -矩阵, 再由定义 2.2 得 $M = A \oplus_k B$ 为 MB -矩阵。

下面我们将讨论 A, B 均为 MB -矩阵且 $A_{22}^z = B_{11}^z$ 的特殊情况, 定理 3.7 给出了它们的子直和仍为 MB -矩阵的充分条件。

定理 3.7. 设 A, B 为 MB -矩阵且 $A_{22}^z = B_{11}^z$, 若 C 为非奇异 M -矩阵, 则 $M = A \oplus_k B$ 为 MB -矩阵, 其中

$$C = \begin{bmatrix} A_{11}^z & A_{12}^z & -A_{13}^r \\ A_{21}^z - B_{13}^r & A_{22}^z & B_{12}^z - A_{23}^r \\ -B_{23}^r & B_{21}^z & B_{22}^z \end{bmatrix}$$

证明: 构造一个 Z -矩阵 $T \in R^{n \times n}$

$$T = \begin{bmatrix} A_{11}^z & 2A_{12}^z & -A_{13}^r \\ A_{21}^z - B_{13}^r & 2A_{22}^z & B_{12}^z - A_{23}^r \\ -B_{23}^r & 2B_{21}^z & B_{22}^z \end{bmatrix}$$

则 $T = C \text{diag}(I, 2I, I)$ 且 $T^{-1} = \text{diag}(I, (1/2)I, I)C^{-1} \geq 0$, T 是一个非奇异的 M -矩阵。此时

$$\bar{M} = \begin{bmatrix} A_{11}^z & A_{12}^z & -A_{13}^r \\ A_{21}^z - B_{13}^r & 2A_{22}^z & B_{12}^z - A_{23}^r \\ -B_{23}^r & B_{21}^z & B_{22}^z \end{bmatrix}$$

故 $\bar{M} \geq T$, 于是 \bar{M} 为非奇异的 M -矩阵。由 $M^z \geq \bar{M}$ 得 M^z 也为非奇异的 M -矩阵。

故由定义 2.2 得 $M = A \oplus_k B$ 为 MB -矩阵。

例 3.3. 设矩阵 A, B 及按定义 2.2 分裂为

$$A = \begin{bmatrix} 4 & \cdot & 1 & 1 \\ \cdot & \cdot & \cdot & \cdot \\ -1 & \cdot & 11 & -3 \\ -1 & \cdot & -13 & 8 \end{bmatrix} = A^z + A^r = \begin{bmatrix} 3 & 0 & 0 \\ -1 & 11 & -3 \\ -1 & -13 & 8 \end{bmatrix} + \begin{bmatrix} 1 & 1 & 1 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}$$

$$B = \begin{bmatrix} 11 & -2 & \cdot & -1 \\ -13 & 8 & \cdot & -3 \\ \cdot & \cdot & \cdot & \cdot \\ 1 & 1 & \cdot & 3 \end{bmatrix} = B^z + B^r = \begin{bmatrix} 11 & -3 & -1 \\ -13 & 8 & -3 \\ 1 & 1 & 3 \end{bmatrix} + \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 1 & 1 & 1 \end{bmatrix}$$

按定理 3.7 取

$$C = \begin{bmatrix} 3 & 0 & 0 & -1 \\ -1 & 11 & -3 & -1 \\ -1 & -13 & 8 & -3 \\ -1 & 0 & 0 & 2 \end{bmatrix}$$

容易验证 A, B 为 MB -矩阵和 C 为非奇异 M -矩阵, 则 A, B 的子直和

$$M = A \oplus_2 B = \begin{bmatrix} 4 & 1 & 1 & 0 \\ -1 & 22 & -6 & -1 \\ -1 & -26 & 16 & -3 \\ 0 & 1 & 1 & 3 \end{bmatrix}$$

由定理 3.7 得 $M = A \oplus_2 B$ 为 MB -矩阵。

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