

Second ALAMA Course on Matrix Polynomials

CIEM Castro Urdiales Cantabria Spain

May 24th 2013

Carlos Marijuán

Universidad de Valladolid

Polynomials preserving the nonnegativity of matrices and NIEP

Contents

1. NIEP (Nonnegative Inverse Eigenvalue Problem)
2. First necessary conditions
3. Some particular solutions of the NIEP
4. Holtz conditions (2005)
5. Necessary conditions on the coefficients (2007)

Contents

1. NIEP (Nonnegative Inverse Eigenvalue Problem)
2. First necessary conditions
3. Some particular solutions of the NIEP
4. Holtz conditions (2005)
5. Necessary conditions on the coefficients (2007)
6. Polynomial matrix functions. Interpolation
7. Nonpolynomial matrix functions
8. Functions preserving nonnegativity of matrices, Bharali-Holtz (2008)
9. Do nontrivial polynomial functions that preserve nonnegativity exist?
10. Open problems in NIEP

1. NIEP (Nonnegative Inverse Eigenvalue Problem)

The **spectrum** of an n -by- n matrix A is $Spec(A) := \{\lambda_1, \dots, \lambda_n : \lambda_i \text{ is an eigenvalue of } A\}$

The **spectral radius** of A is $\rho(A) := \max\{|\lambda_i| : 1 \leq i \leq n\}$

NIEP: Given $\sigma = \{\lambda_1, \dots, \lambda_n\} \subset \mathbb{C}^n$

find necessary and sufficient conditions for the existence of
a matrix $A \geq 0$ of order n with $Spec(A) = \sigma$

1. NIEP (Nonnegative Inverse Eigenvalue Problem)

The **spectrum** of an n -by- n matrix A is $Spec(A) := \{\lambda_1, \dots, \lambda_n : \lambda_i \text{ is an eigenvalue of } A\}$

The **spectral radius** of A is $\rho(A) := \max\{|\lambda_i| : 1 \leq i \leq n\}$

NIEP: Given $\sigma = \{\lambda_1, \dots, \lambda_n\} \subset \mathbb{C}^n$

find necessary and sufficient conditions for the existence of
a matrix $A \geq 0$ of order n with $Spec(A) = \sigma$

Suleimanova, Perfect, Brauer, Mirsky 1950's

Ciarlet 1968, Kellogg 1971, Salzmann 1972, Fiedler 1974, Soules 1983

Loewy-London 1978, Laffey, Reams, Meehan 1995 \longrightarrow

Borobia 1995; Borobia-Moro-Rojo-Soto; Laffey-Šmigoc 2003 \longrightarrow

Boyle-Handelman 1990's; Kim-Ormes-Roush 2000, ...

2. First necessary conditions

The moment of order k of $\sigma = \{\lambda_1, \dots, \lambda_n\} \subset \mathbb{C}$: $s_k(\sigma) := \sum_{i=1}^n \lambda_i^k$.

2. First necessary conditions

The moment of order k of $\sigma = \{\lambda_1, \dots, \lambda_n\} \subset \mathbb{C}$: $s_k(\sigma) := \sum_{i=1}^n \lambda_i^k$.

Necessary conditions so that $\sigma = \{\lambda_1, \dots, \lambda_n\} = \text{Spec}(A_{n \times n} \geq 0)$

1. σ is self-conjugate:

$$\sigma = \bar{\sigma}$$

2. First necessary conditions

The moment of order k of $\sigma = \{\lambda_1, \dots, \lambda_n\} \subset \mathbb{C}$: $s_k(\sigma) := \sum_{i=1}^n \lambda_i^k$.

Necessary conditions so that $\sigma = \{\lambda_1, \dots, \lambda_n\} = \text{Spec}(A_{n \times n} \geq 0)$

1. σ is self-conjugate:

$$\sigma = \bar{\sigma}$$

2. The spectral radius of A is in σ :

$$\rho(\sigma) \in \sigma$$

2. First necessary conditions

The **moment of order k** of $\sigma = \{\lambda_1, \dots, \lambda_n\} \subset \mathbb{C}$: $s_k(\sigma) := \sum_{i=1}^n \lambda_i^k$.

Necessary conditions so that $\sigma = \{\lambda_1, \dots, \lambda_n\} = \text{Spec}(A_{n \times n} \geq 0)$

1. σ is self-conjugate: $\sigma = \bar{\sigma}$
2. The spectral radius of A is in σ : $\rho(\sigma) \in \sigma$
3. The moments of σ are nonnegative: $s_k(\sigma) \geq 0, \quad \forall k \geq 1$

2. First necessary conditions

The **moment of order k** of $\sigma = \{\lambda_1, \dots, \lambda_n\} \subset \mathbb{C}$: $s_k(\sigma) := \sum_{i=1}^n \lambda_i^k$.

Necessary conditions so that $\sigma = \{\lambda_1, \dots, \lambda_n\} = \text{Spec}(A_{n \times n} \geq 0)$

1. σ is self-conjugate: $\sigma = \bar{\sigma}$
2. The spectral radius of A is in σ : $\rho(\sigma) \in \sigma$
3. The moments of σ are nonnegative: $s_k(\sigma) \geq 0, \quad \forall k \geq 1$

Friedland (1978): $s_k(\sigma) \geq 0, \quad \forall k \geq 1 \implies \rho(\sigma) \in \sigma$

2. First necessary conditions

The **moment of order k** of $\sigma = \{\lambda_1, \dots, \lambda_n\} \subset \mathbb{C}$: $s_k(\sigma) := \sum_{i=1}^n \lambda_i^k$.

Necessary conditions so that $\sigma = \{\lambda_1, \dots, \lambda_n\} = \text{Spec}(A_{n \times n} \geq 0)$

1. σ is self-conjugate: $\sigma = \bar{\sigma}$
2. The spectral radius of A is in σ : $\rho(\sigma) \in \sigma$
3. The moments of σ are nonnegative: $s_k(\sigma) \geq 0, \quad \forall k \geq 1$

Friedland (1978): $s_k(\sigma) \geq 0, \quad \forall k \geq 1 \implies \rho(\sigma) \in \sigma$

Loewy-London (1978): $s_k(\sigma) \geq 0, \quad \forall k \geq 1 \implies \sigma = \bar{\sigma}$

2. First necessary conditions

Johnson (1979), Loewy and London (1978)

R. Loewy and D. London, *A note on the inverse eigenvalue problems for nonnegative matrices*, *Linear and Multilinear Algebra*, **6** (1978), p. 83-90.

C.R. Johnson, *Row stochastic matrices similar to doubly stochastic matrices*, *Linear and Multilinear Algebra*, **10** (1981), p. 113-130.

2. First necessary conditions

Johnson (1979), Loewy and London (1978)

R. Loewy and D. London, *A note on the inverse eigenvalue problems for nonnegative matrices*, Linear and Multilinear Algebra, **6** (1978), p. 83-90.

C.R. Johnson, *Row stochastic matrices similar to doubly stochastic matrices*, Linear and Multilinear Algebra, **10** (1981), p. 113-130.

If $\sigma = \{\lambda_1, \dots, \lambda_n\} = \text{Spec}(A_{n \times n} \geq 0)$, then:

$$\text{JLL} \quad [s_k(\sigma)]^m \leq n^{m-1} s_{km}(\sigma), \quad \forall k, m \geq 1.$$

2. First necessary conditions

Johnson (1979), Loewy and London (1978)

R. Loewy and D. London, *A note on the inverse eigenvalue problems for nonnegative matrices*, Linear and Multilinear Algebra, **6** (1978), p. 83-90.

C.R. Johnson, *Row stochastic matrices similar to doubly stochastic matrices*, Linear and Multilinear Algebra, **10** (1981), p. 113-130.

If $\sigma = \{\lambda_1, \dots, \lambda_n\} = \text{Spec}(A_{n \times n} \geq 0)$, then:

$$\text{JLL} \quad [s_k(\sigma)]^m \leq n^{m-1} s_{km}(\sigma), \quad \forall k, m \geq 1.$$

Observations: 1) The equality in JLL is obtained for $\sigma = \{1, \dots, 1\}$ and $A = I_n$.

2. First necessary conditions

Johnson (1979), Loewy and London (1978)

R. Loewy and D. London, *A note on the inverse eigenvalue problems for nonnegative matrices*, Linear and Multilinear Algebra, **6** (1978), p. 83-90.

C.R. Johnson, *Row stochastic matrices similar to doubly stochastic matrices*, Linear and Multilinear Algebra, **10** (1981), p. 113-130.

If $\sigma = \{\lambda_1, \dots, \lambda_n\} = \text{Spec}(A_{n \times n} \geq 0)$, then:

$$\text{JLL} \quad [s_k(\sigma)]^m \leq n^{m-1} s_{km}(\sigma), \quad \forall k, m \geq 1.$$

Observations: 1) The equality in JLL is obtained for $\sigma = \{1, \dots, 1\}$ and $A = I_n$.

2) $\{\sqrt{2}, i, -i, 0, \dots, 0\}$ has $s_2 = 0$, $s_k > 0$, $\forall k \neq 2$, but not JLL for $k = 1$, $m = 2$.

2. First necessary conditions

Johnson (1979), Loewy and London (1978)

R. Loewy and D. London, *A note on the inverse eigenvalue problems for nonnegative matrices*, Linear and Multilinear Algebra, **6** (1978), p. 83-90.

C.R. Johnson, *Row stochastic matrices similar to doubly stochastic matrices*, Linear and Multilinear Algebra, **10** (1981), p. 113-130.

If $\sigma = \{\lambda_1, \dots, \lambda_n\} = \text{Spec}(A_{n \times n} \geq 0)$, then:

$$\text{JLL} \quad [s_k(\sigma)]^m \leq n^{m-1} s_{km}(\sigma), \quad \forall k, m \geq 1.$$

Observations: 1) The equality in JLL is obtained for $\sigma = \{1, \dots, 1\}$ and $A = I_n$.

2) $\{\sqrt{2}, i, -i, 0, \dots, 0\}$ has $s_2 = 0$, $s_k > 0$, $\forall k \neq 2$, but not JLL for $k = 1$, $m = 2$.

3) $\{1, -\frac{1}{2}, -\frac{1}{2}, -\frac{1}{2}\}$ satisfies JLL and $s_k > 0$, $\forall k \neq 1$, but $s_1 < 0$.

2. First necessary conditions

Johnson (1979), Loewy and London (1978)

R. Loewy and D. London, *A note on the inverse eigenvalue problems for nonnegative matrices*, Linear and Multilinear Algebra, **6** (1978), p. 83-90.

C.R. Johnson, *Row stochastic matrices similar to doubly stochastic matrices*, Linear and Multilinear Algebra, **10** (1981), p. 113-130.

If $\sigma = \{\lambda_1, \dots, \lambda_n\} = \text{Spec}(A_{n \times n} \geq 0)$, then:

$$\text{JLL} \quad [s_k(\sigma)]^m \leq n^{m-1} s_{km}(\sigma), \quad \forall k, m \geq 1.$$

Observations: 1) The equality in JLL is obtained for $\sigma = \{1, \dots, 1\}$ and $A = I_n$.

2) $\{\sqrt{2}, i, -i, 0, \dots, 0\}$ has $s_2 = 0$, $s_k > 0$, $\forall k \neq 2$, but not JLL for $k = 1$, $m = 2$.

3) $\{1, -\frac{1}{2}, -\frac{1}{2}, -\frac{1}{2}\}$ satisfies JLL and $s_k > 0$, $\forall k \neq 1$, but $s_1 < 0$.

4) For $k = 1$ we have $[s_1(\sigma)]^m \leq n^{m-1} s_m(\sigma)$. Therefore

2. First necessary conditions

Johnson (1979), Loewy and London (1978)

R. Loewy and D. London, *A note on the inverse eigenvalue problems for nonnegative matrices*, Linear and Multilinear Algebra, **6** (1978), p. 83-90.

C.R. Johnson, *Row stochastic matrices similar to doubly stochastic matrices*, Linear and Multilinear Algebra, **10** (1981), p. 113-130.

If $\sigma = \{\lambda_1, \dots, \lambda_n\} = \text{Spec}(A_{n \times n} \geq 0)$, then:

$$\text{JLL} \quad [s_k(\sigma)]^m \leq n^{m-1} s_{km}(\sigma), \quad \forall k, m \geq 1.$$

Observations: 1) The equality in JLL is obtained for $\sigma = \{1, \dots, 1\}$ and $A = I_n$.

2) $\{\sqrt{2}, i, -i, 0, \dots, 0\}$ has $s_2 = 0$, $s_k > 0$, $\forall k \neq 2$, but not JLL for $k = 1$, $m = 2$.

3) $\{1, -\frac{1}{2}, -\frac{1}{2}, -\frac{1}{2}\}$ satisfies JLL and $s_k > 0$, $\forall k \neq 1$, but $s_1 < 0$.

4) For $k = 1$ we have $[s_1(\sigma)]^m \leq n^{m-1} s_m(\sigma)$. Therefore

$$\text{If } s_1(\sigma) \geq 0, \text{ then JLL} \implies s_k(\sigma) \geq 0, \quad \forall k \geq 1.$$

2. First necessary conditions

Johnson (1979), Loewy and London (1978)

R. Loewy and D. London, *A note on the inverse eigenvalue problems for nonnegative matrices*, Linear and Multilinear Algebra, **6** (1978), p. 83-90.

C.R. Johnson, *Row stochastic matrices similar to doubly stochastic matrices*, Linear and Multilinear Algebra, **10** (1981), p. 113-130.

If $\sigma = \{\lambda_1, \dots, \lambda_n\} = \text{Spec}(A_{n \times n} \geq 0)$, then:

$$\text{JLL} \quad [s_k(\sigma)]^m \leq n^{m-1} s_{km}(\sigma), \quad \forall k, m \geq 1.$$

Observations: 1) The equality in JLL is obtained for $\sigma = \{1, \dots, 1\}$ and $A = I_n$.

2) $\{\sqrt{2}, i, -i, 0, \dots, 0\}$ has $s_2 = 0$, $s_k > 0$, $\forall k \neq 2$, but not JLL for $k = 1$, $m = 2$.

3) $\{1, -\frac{1}{2}, -\frac{1}{2}, -\frac{1}{2}\}$ satisfies JLL and $s_k > 0$, $\forall k \neq 1$, but $s_1 < 0$.

4) For $k = 1$ we have $[s_1(\sigma)]^m \leq n^{m-1} s_m(\sigma)$. Therefore

$$\text{If } s_1(\sigma) \geq 0, \text{ then JLL} \implies s_k(\sigma) \geq 0, \quad \forall k \geq 1.$$

Conclusion: The historic necessary conditions can be reduced to

$s_k(\sigma) \geq 0$ and JLL or only to JLL, if we take σ with $s_1(\sigma) \geq 0$.

3. Some particular solutions of the NIEP

3. Some particular solutions of the NIEP

NIEP solution, case $n = 3$, Loewy-London 1978

The JLL necessary conditions are sufficient

$$\sigma = \{\lambda_1, \lambda_2, \lambda_3\} \in \text{Spec}(A_{3 \times 3} \geq 0) \iff \begin{cases} \sigma = \bar{\sigma} \\ \rho(\sigma) \in \sigma \\ s_1(\sigma) \geq 0 \\ (s_1(\sigma))^2 \leq 3s_2(\sigma) \quad (\text{JLL } k = 1, m = 2) \end{cases}$$

3. Some particular solutions of the NIEP

NIEP solution, case $n = 3$, Loewy-London 1978

The JLL necessary conditions are sufficient

$$\sigma = \{\lambda_1, \lambda_2, \lambda_3\} \in \text{Spec}(A_{3 \times 3} \geq 0) \iff \begin{cases} \sigma = \bar{\sigma} \\ \rho(\sigma) \in \sigma \\ s_1(\sigma) \geq 0 \\ (s_1(\sigma))^2 \leq 3s_2(\sigma) \quad (JLL \ k = 1, m = 2) \end{cases}$$

$$(s_1(\sigma))^2 \leq 3s_2(\sigma) \quad \text{can be written:} \quad \lambda_1\lambda_2 + \lambda_1\lambda_3 + \lambda_2\lambda_3 \leq \lambda_1^2 + \lambda_2^2 + \lambda_3^2$$

3. Some particular solutions of the NIEP

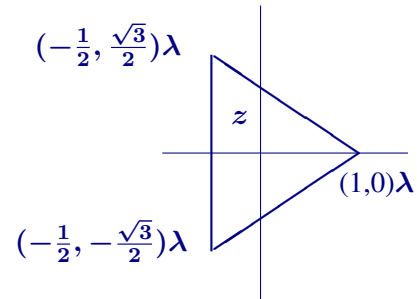
NIEP solution, case $n = 3$, Loewy-London 1978

The JLL necessary conditions are sufficient

$$\sigma = \{\lambda_1, \lambda_2, \lambda_3\} \in \text{Spec}(A_{3 \times 3} \geq 0) \iff \begin{cases} \sigma = \bar{\sigma} \\ \rho(\sigma) \in \sigma \\ s_1(\sigma) \geq 0 \\ (s_1(\sigma))^2 \leq 3s_2(\sigma) \quad (\text{JLL } k = 1, m = 2) \end{cases}$$

$(s_1(\sigma))^2 \leq 3s_2(\sigma)$ can be written: $\lambda_1\lambda_2 + \lambda_1\lambda_3 + \lambda_2\lambda_3 \leq \lambda_1^2 + \lambda_2^2 + \lambda_3^2$

if $\sigma = \{\lambda, z, \bar{z}\}$: $(\lambda - \text{Re}(z))^2 \geq 3\text{Im}(z)^2$



3. Some particular solutions of the NIEP

NIEP solution, case $n = 4$, real, Loewy-London 1978

$$\sigma = \{\lambda_1, \lambda_2, \lambda_3, \lambda_4 : \lambda_i \in \mathbb{R}\} \in \text{Spec}(A_{4 \times 4} \geq 0) \iff \begin{cases} \rho(\sigma) \in \sigma \\ s_1(\sigma) \geq 0 \end{cases}$$

3. Some particular solutions of the NIEP

NIEP solution, case $n = 4$, real, Loewy-London 1978

$$\sigma = \{\lambda_1, \lambda_2, \lambda_3, \lambda_4 : \lambda_i \in \mathbb{R}\} \in \text{Spec}(A_{4 \times 4} \geq 0) \iff \begin{cases} \rho(\sigma) \in \sigma \\ s_1(\sigma) \geq 0 \end{cases}$$

Observation: The family $\sigma = \{\sqrt{2}, \sqrt{2}, i, -i, 0, \dots, 0\}$ satisfies $s_k \geq 0$ and JLL,

but these conditions are not sufficient, since $\{\sqrt{2}, i, -i, 0, \dots, 0\}$ must be realizable.

3. Some particular solutions of the NIEP

NIEP solution, case $n = 4$, real, Loewy-London 1978

$$\sigma = \{\lambda_1, \lambda_2, \lambda_3, \lambda_4 : \lambda_i \in \mathbb{R}\} \in \text{Spec}(A_{4 \times 4} \geq 0) \iff \begin{cases} \rho(\sigma) \in \sigma \\ s_1(\sigma) \geq 0 \end{cases}$$

Observation: The family $\sigma = \{\sqrt{2}, \sqrt{2}, i, -i, 0, \dots, 0\}$ satisfies $s_k \geq 0$ and JLL, but these conditions are not sufficient, since $\{\sqrt{2}, i, -i, 0, \dots, 0\}$ must be realizable.

Conclusion: The necessary conditions $\sigma_k \geq 0$ and JLL are not sufficient for no $n \geq 4$.

3. Some particular solutions of the NIEP

NIEP solution, case $n = 4$ trace 0, Reams 1996

$$\sigma = \{\lambda_1, \lambda_2, \lambda_3, \lambda_4\} \in \text{Spec}(A_{4 \times 4} \geq 0, \text{tr}(A) = 0) \iff s_1 = 0, s_2, s_3 \geq 0, s_2^2 \leq 4s_4$$

3. Some particular solutions of the NIEP

NIEP solution, case $n = 4$ trace 0, Reams 1996

$$\sigma = \{\lambda_1, \lambda_2, \lambda_3, \lambda_4\} \in \text{Spec}(A_{4 \times 4} \geq 0, \text{tr}(A) = 0) \iff s_1 = 0, s_2, s_3 \geq 0, s_2^2 \leq 4s_4$$

A sufficient condition for $n = 5$ trace 0, Reams 1996

$$\sigma = \{\lambda_1, \dots, \lambda_5\} \in \text{Spec}(A_{5 \times 5} \geq 0, \text{tr}(A) = 0) \iff \begin{cases} s_1 = 0, s_2, s_3 \geq 0, s_2^2 \leq 4s_4, \\ s_2s_3 \leq 2s_5 \end{cases}$$

3. Some particular solutions of the NIEP

NIEP solution, case $n = 4$ trace 0, Reams 1996

$$\sigma = \{\lambda_1, \lambda_2, \lambda_3, \lambda_4\} \in \text{Spec}(A_{4 \times 4} \geq 0, \text{tr}(A) = 0) \iff s_1 = 0, s_2, s_3 \geq 0, s_2^2 \leq 4s_4$$

A sufficient condition for $n = 5$ trace 0, Reams 1996

$$\sigma = \{\lambda_1, \dots, \lambda_5\} \in \text{Spec}(A_{5 \times 5} \geq 0, \text{tr}(A) = 0) \iff \begin{cases} s_1 = 0, s_2, s_3 \geq 0, s_2^2 \leq 4s_4, \\ s_2s_3 \leq 2s_5 \end{cases}$$

A necessary condition for trace 0, n odd, Laffey-Meehan 1998

If $\sigma = \{\lambda_1, \dots, \lambda_n\} = \text{Spec}(A_{n \times n} \geq 0, \text{tr}(A) = 0, n \text{ odd})$, then:

$$[s_2(\sigma)]^2 \leq (n - 1)s_4(\sigma)$$

3. Some particular solutions of the NIEP

NIEP solution, case $n = 4$ trace 0, Reams 1996

$$\sigma = \{\lambda_1, \lambda_2, \lambda_3, \lambda_4\} \in \text{Spec}(A_{4 \times 4} \geq 0, \text{tr}(A) = 0) \iff s_1 = 0, s_2, s_3 \geq 0, s_2^2 \leq 4s_4$$

A sufficient condition for $n = 5$ trace 0, Reams 1996

$$\sigma = \{\lambda_1, \dots, \lambda_5\} \in \text{Spec}(A_{5 \times 5} \geq 0, \text{tr}(A) = 0) \iff \begin{cases} s_1 = 0, s_2, s_3 \geq 0, s_2^2 \leq 4s_4, \\ s_2s_3 \leq 2s_5 \end{cases}$$

A necessary condition for trace 0, n odd, Laffey-Meehan 1998

If $\sigma = \{\lambda_1, \dots, \lambda_n\} = \text{Spec}(A_{n \times n} \geq 0, \text{tr}(A) = 0, n \text{ odd})$, then:

$$[s_2(\sigma)]^2 \leq (n - 1)s_4(\sigma)$$

NIEP solution, case $n = 5$ trace 0, Laffey-Meehan 1999

$$\sigma = \{\lambda_1, \dots, \lambda_5\} \in \text{Spec}(A_{5 \times 5} \geq 0, \text{tr}(A) = 0) \iff \begin{cases} s_1 = 0, s_2, s_3 \geq 0, s_2^2 \leq 4s_4, \\ 12s_5 + 5s_3\sqrt{4s_4 - s_2^2} \geq 5s_2s_3 \end{cases}$$

3. Some particular solutions of the NIEP

NIEP solution, case $n = 4$ trace 0, Reams 1996

$$\sigma = \{\lambda_1, \lambda_2, \lambda_3, \lambda_4\} \in \text{Spec}(A_{4 \times 4} \geq 0, \text{tr}(A) = 0) \iff s_1 = 0, s_2, s_3 \geq 0, s_2^2 \leq 4s_4$$

A sufficient condition for $n = 5$ trace 0, Reams 1996

$$\sigma = \{\lambda_1, \dots, \lambda_5\} \in \text{Spec}(A_{5 \times 5} \geq 0, \text{tr}(A) = 0) \iff \begin{cases} s_1 = 0, s_2, s_3 \geq 0, s_2^2 \leq 4s_4, \\ s_2s_3 \leq 2s_5 \end{cases}$$

A necessary condition for trace 0, n odd, Laffey-Meehan 1998

If $\sigma = \{\lambda_1, \dots, \lambda_n\} = \text{Spec}(A_{n \times n} \geq 0, \text{tr}(A) = 0, n \text{ odd})$, then:

$$[s_2(\sigma)]^2 \leq (n - 1)s_4(\sigma)$$

NIEP solution, case $n = 5$ trace 0, Laffey-Meehan 1999

$$\sigma = \{\lambda_1, \dots, \lambda_5\} \in \text{Spec}(A_{5 \times 5} \geq 0, \text{tr}(A) = 0) \iff \begin{cases} s_1 = 0, s_2, s_3 \geq 0, s_2^2 \leq 4s_4, \\ 12s_5 + 5s_3\sqrt{4s_4 - s_2^2} \geq 5s_2s_3 \end{cases}$$

NIEP solution, case $n = 4$, Meehan 1998, non published Ph.D. thesis

From certain refinements of the JLL conditions for the case $n = 4$.

4. Holtz necessary conditions (2005)

O. Holtz, *M-matrices satisfy Newton's inequalities*, Proc. Amer. Math. Soc. **133** (3) (2005) 711-717.

A n -by- n matrix, $A[\alpha]$ principal submatrix of A lying in the rows and columns $\alpha \subseteq \{1, \dots, n\}$

$$\sigma = \{\lambda_1, \dots, \lambda_n\} = \text{Spec}(A) \text{ and } E_k(\sigma) = \sum_{1 \leq i_1 < \dots < i_k \leq n} \lambda_{i_1} \cdots \lambda_{i_k} = \sum_{|\alpha|=k} \det A[\alpha]$$

$$P_A(x) = \sum_{k=0}^n (-1)^{n-k} E_k(\sigma) x^{n-k}$$

4. Holtz necessary conditions (2005)

O. Holtz, *M-matrices satisfy Newton's inequalities*, Proc. Amer. Math. Soc. **133** (3) (2005) 711-717.

A n -by- n matrix, $A[\alpha]$ principal submatrix of A lying in the rows and columns $\alpha \subseteq \{1, \dots, n\}$

$$\sigma = \{\lambda_1, \dots, \lambda_n\} = \text{Spec}(A) \text{ and } E_k(\sigma) = \sum_{1 \leq i_1 < \dots < i_k \leq n} \lambda_{i_1} \cdots \lambda_{i_k} = \sum_{|\alpha|=k} \det A[\alpha]$$

$$P_A(x) = \sum_{k=0}^n (-1)^{n-k} E_k(\sigma) x^{n-k}$$

Newton inequalities: $c_k(\sigma)^2 \geq c_{k-1}(\sigma)c_{k+1}(\sigma)$, $1 \leq k \leq n-1$, with $c_k(\sigma) = \frac{E_k(\sigma)}{\binom{n}{k}}$

4. Holtz necessary conditions (2005)

O. Holtz, *M-matrices satisfy Newton's inequalities*, Proc. Amer. Math. Soc. **133** (3) (2005) 711-717.

A n -by- n matrix, $A[\alpha]$ principal submatrix of A lying in the rows and columns $\alpha \subseteq \{1, \dots, n\}$

$$\sigma = \{\lambda_1, \dots, \lambda_n\} = \text{Spec}(A) \text{ and } E_k(\sigma) = \sum_{1 \leq i_1 < \dots < i_k \leq n} \lambda_{i_1} \cdots \lambda_{i_k} = \sum_{|\alpha|=k} \det A[\alpha]$$

$$P_A(x) = \sum_{k=0}^n (-1)^{n-k} E_k(\sigma) x^{n-k}$$

Newton inequalities: $c_k(\sigma)^2 \geq c_{k-1}(\sigma)c_{k+1}(\sigma)$, $1 \leq k \leq n-1$, with $c_k(\sigma) = \frac{E_k(\sigma)}{\binom{n}{k}}$

Newton (1707) for $\{\lambda_1, \dots, \lambda_n\} \geq 0$, Maclaurin (1729) for $\sigma \subset \mathbf{R}$ and they are valid for:

real diagonal matrices

diagonalizable matrices with real spectrum (the c_k are invariant under similarity)

matrices with real spectrum (the closure of the above set)

4. Holtz necessary conditions (2005)

O. Holtz, *M-matrices satisfy Newton's inequalities*, Proc. Amer. Math. Soc. **133** (3) (2005) 711-717.

A n -by- n matrix, $A[\alpha]$ principal submatrix of A lying in the rows and columns $\alpha \subseteq \{1, \dots, n\}$

$$\sigma = \{\lambda_1, \dots, \lambda_n\} = \text{Spec}(A) \text{ and } E_k(\sigma) = \sum_{1 \leq i_1 < \dots < i_k \leq n} \lambda_{i_1} \cdots \lambda_{i_k} = \sum_{|\alpha|=k} \det A[\alpha]$$

$$P_A(x) = \sum_{k=0}^n (-1)^{n-k} E_k(\sigma) x^{n-k}$$

Newton inequalities: $c_k(\sigma)^2 \geq c_{k-1}(\sigma)c_{k+1}(\sigma)$, $1 \leq k \leq n-1$, with $c_k(\sigma) = \frac{E_k(\sigma)}{\binom{n}{k}}$

Newton (1707) for $\{\lambda_1, \dots, \lambda_n\} \geq 0$, Maclaurin (1729) for $\sigma \subset \mathbb{R}$ and they are valid for:

real diagonal matrices

diagonalizable matrices with real spectrum (the c_k are invariant under similarity)

matrices with real spectrum (the closure of the above set)

***M*-matrices and inverse *M*-matrices (Holtz 2005)**

M-matrices := *P*-matrices (positive principal minors) with nondiagonal entries ≤ 0 .

4. Holtz necessary conditions (2005)

If $A \geq 0$ with spectral radius $\rho(A)$, then $\rho(A)I - A$ is an M -matrix and, therefore, must verify the **Newton inequalities**

$$(1) \quad c_k(\sigma)^2 \geq c_{k-1}(\sigma)c_{k+1}(\sigma), \quad 1 \leq k \leq n-1, \quad \text{where}$$

$$c_k(\sigma) = \frac{\text{degree } (n-k) \text{ coefficient of } \prod_{i=1}^n (x - (\rho(A) - \lambda_i))}{\binom{n}{k}}$$

4. Holtz necessary conditions (2005)

If $A \geq 0$ with spectral radius $\rho(A)$, then $\rho(A)I - A$ is an M -matrix and, therefore, must verify the **Newton inequalities**

$$(1) \quad c_k(\sigma)^2 \geq c_{k-1}(\sigma)c_{k+1}(\sigma), \quad 1 \leq k \leq n-1, \quad \text{where}$$

$$c_k(\sigma) = \frac{\text{degree } (n-k) \text{ coefficient of } \prod_{i=1}^n (x - (\rho(A) - \lambda_i))}{\binom{n}{k}}$$

Holtz conditions: if $\sigma = \{\lambda_1, \dots, \lambda_n\} = \text{Spec}(A \geq 0)$ with spectral radius $\rho(A)$,

then $\rho(A) - \sigma = \{\rho(A) - \lambda_1, \dots, \rho(A) - \lambda_n\} = \text{Spec}(\rho(A)I - A)$ satisfies (1).

4. Holtz necessary conditions (2005)

If $A \geq 0$ with spectral radius $\rho(A)$, then $\rho(A)I - A$ is an M -matrix and, therefore, must verify the **Newton inequalities**

$$(1) \quad c_k(\sigma)^2 \geq c_{k-1}(\sigma)c_{k+1}(\sigma), \quad 1 \leq k \leq n-1, \quad \text{where}$$

$$c_k(\sigma) = \frac{\text{degree } (n-k) \text{ coefficient of } \prod_{i=1}^n (x - (\rho(A) - \lambda_i))}{\binom{n}{k}}$$

Holtz conditions: if $\sigma = \{\lambda_1, \dots, \lambda_n\} = \text{Spec}(A \geq 0)$ with spectral radius $\rho(A)$,

then $\rho(A) - \sigma = \{\rho(A) - \lambda_1, \dots, \rho(A) - \lambda_n\} = \text{Spec}(\rho(A)I - A)$ satisfies (1).

Holtz proves that its necessary conditions and the conditions $\sigma_k \geq 0$ and JLL are mutually independent.

5. Necessary conditions on the coefficients (2007)

NIEP: Given $\sigma = \{\lambda_1, \dots, \lambda_n\} \subset \mathbb{C}^n$

find necessary and sufficient conditions for the existence of
a matrix $A \geq 0$ of order n with $\text{Spec}(A) = \sigma$

5. Necessary conditions on the coefficients (2007)

NIEP: Given $\sigma = \{\lambda_1, \dots, \lambda_n\} \subset \mathbb{C}^n$

find necessary and sufficient conditions for the existence of a matrix $A \geq 0$ of order n with $\text{Spec}(A) = \sigma$

The NIEP from the characteristic polynomial

NIEP: Given $k_1, \dots, k_n \in \mathbb{R}$

find necessary and sufficient conditions for the existence of a matrix $A \geq 0$ of order n with $P_A(x) = x^n + k_1x^{n-1} + \dots + k_n$

5. Necessary conditions on the coefficients (2007)

NIEP: Given $\sigma = \{\lambda_1, \dots, \lambda_n\} \subset \mathbb{C}^n$

find necessary and sufficient conditions for the existence of a matrix $A \geq 0$ of order n with $\text{Spec}(A) = \sigma$

The NIEP from the characteristic polynomial

NIEP: Given $k_1, \dots, k_n \in \mathbb{R}$

find necessary and sufficient conditions for the existence of a matrix $A \geq 0$ of order n with $P_A(x) = x^n + k_1x^{n-1} + \dots + k_n$

Tactics. If $P(x) = x^n + k_1x^{n-1} + \dots + k_jx^{n-j} + \dots + k_n$ is realizable, we try to maximize a coefficient k_j as a function of the previous coefficients preserving the realizability for a polynomial of degree n with the same k_1, k_2, \dots, k_{j-1} as $P(x)$.

This maximum is attained.

5. Necessary conditions on the coefficients (2007)

NIEP solution, case $n = 2$

$$x^2 + k_1x + k_2 \text{ is realizable } \begin{pmatrix} l_1 & a \\ b & l_2 \end{pmatrix} \begin{array}{c} \text{Diagram} \\ \text{with nodes } l_1, l_2 \text{ and edges } a, b \end{array} \iff \begin{cases} a) & k_1 \leq 0 \\ b) & k_2 \leq \frac{k_1^2}{4} \end{cases}$$

5. Necessary conditions on the coefficients (2007)

NIEP solution, case $n = 2$

$$x^2 + k_1x + k_2 \text{ is realizable } \begin{pmatrix} l_1 & a \\ b & l_2 \end{pmatrix} \begin{array}{c} \text{Diagram: Two nodes with self-loops } l_1 \text{ and } l_2. \text{ Directed edges } a \text{ and } b \text{ connect the nodes.} \\ \iff \begin{cases} a) & k_1 \leq 0 \\ b) & k_2 \leq \frac{k_1^2}{4} \end{cases} \end{array}$$

NIEP solution, case $n = 3$

$$x^3 + k_1x^2 + k_2x + k_3 \text{ is realizable } \begin{pmatrix} l_1 & a & b \\ c & l_2 & d \\ e & f & l_3 \end{pmatrix} \begin{array}{c} \text{Diagram: Three nodes } l_1, l_2, l_3. \text{ Self-loops } l_1, l_2, l_3. \text{ Directed edges } ac, be, df \text{ connect the nodes.} \\ \iff \end{array}$$

a) $k_1 \leq 0$

b) $k_2 \leq \frac{k_1^2}{3}$

c) $k_3 \leq \begin{cases} \frac{k_1k_2}{3} + \frac{2}{27} \left((k_1^2 - 3k_2)^{\frac{3}{2}} - k_1^3 \right) & \text{if } k_2 > -k_1^2 \\ k_1k_2 & \text{if } k_2 \leq -k_1^2 \end{cases}$

5. Necessary conditions on the coefficients (2007)

Necessary conditions CC: If $x^n + k_1x^{n-1} + k_2x^{n-2} + \cdots + k_n = P_{A \geq 0}(x)$, then:

a) $k_1 \leq 0$;

b) $k_2 \leq \frac{n-1}{2n} k_1^2$;

c) $k_3 \leq \begin{cases} \frac{n-2}{n} \left(k_1 k_2 + \frac{n-1}{3n} \left(\left(k_1^2 - \frac{2nk_2}{n-1} \right)^{\frac{3}{2}} - k_1^3 \right) \right) & \text{if } \frac{(n-1)(n-4)}{2(n-2)^2} k_1^2 < k_2, \\ k_1 k_2 - \frac{(n-1)(n-3)}{3(n-2)^2} k_1^3 & \text{if } k_2 \leq \frac{(n-1)(n-4)}{2(n-2)^2} k_1^2. \end{cases} \quad (1)$

5. Necessary conditions on the coefficients (2007)

Necessary conditions CC: If $x^n + k_1x^{n-1} + k_2x^{n-2} + \dots + k_n = P_{A \geq 0}(x)$, then:

a) $k_1 \leq 0$;

b) $k_2 \leq \frac{n-1}{2n} k_1^2$;

c) $k_3 \leq \begin{cases} \frac{n-2}{n} \left(k_1 k_2 + \frac{n-1}{3n} \left(\left(k_1^2 - \frac{2nk_2}{n-1} \right)^{\frac{3}{2}} - k_1^3 \right) \right) & \text{if } \frac{(n-1)(n-4)}{2(n-2)^2} k_1^2 < k_2, \\ k_1 k_2 - \frac{(n-1)(n-3)}{3(n-2)^2} k_1^3 & \text{if } k_2 \leq \frac{(n-1)(n-4)}{2(n-2)^2} k_1^2. \end{cases} \quad (1)$

Sufficient condition: Given k_1, k_2 and k_3 verifying CC \implies there exists $A \geq 0$ whose

$P_A(x) = x^n + k_1x^{n-1} + k_2x^{n-2} + k_3x^{n-3} + Q(x)$, with $\text{degree}(Q(x)) \leq n - 4$.

5. Necessary conditions on the coefficients (2007)

Necessary conditions CC: If $x^n + k_1x^{n-1} + k_2x^{n-2} + \dots + k_n = P_{A \geq 0}(x)$, then:

a) $k_1 \leq 0$;

b) $k_2 \leq \frac{n-1}{2n} k_1^2$;

$$c) k_3 \leq \begin{cases} \frac{n-2}{n} \left(k_1 k_2 + \frac{n-1}{3n} \left(\left(k_1^2 - \frac{2nk_2}{n-1} \right)^{\frac{3}{2}} - k_1^3 \right) \right) & \text{if } \frac{(n-1)(n-4)}{2(n-2)^2} k_1^2 < k_2, \\ k_1 k_2 - \frac{(n-1)(n-3)}{3(n-2)^2} k_1^3 & \text{if } k_2 \leq \frac{(n-1)(n-4)}{2(n-2)^2} k_1^2. \end{cases} \quad (1)$$

Sufficient condition: Given k_1, k_2 and k_3 verifying CC \implies there exists $A \geq 0$ whose

$P_A(x) = x^n + k_1x^{n-1} + k_2x^{n-2} + k_3x^{n-3} + Q(x)$, with $\text{degree}(Q(x)) \leq n - 4$.

$$\left\{ 1, -9/10, \frac{\sqrt{2}}{4} \pm \frac{\sqrt{2}}{4}i \right\} \text{ JLL + Holtz } \not\Rightarrow \text{ CC}$$

5. Necessary conditions on the coefficients (2007)

Necessary conditions CC: If $x^n + k_1x^{n-1} + k_2x^{n-2} + \dots + k_n = P_{A \geq 0}(x)$, then:

a) $k_1 \leq 0$;

b) $k_2 \leq \frac{n-1}{2n} k_1^2$;

$$c) k_3 \leq \begin{cases} \frac{n-2}{n} \left(k_1 k_2 + \frac{n-1}{3n} \left(\left(k_1^2 - \frac{2nk_2}{n-1} \right)^{\frac{3}{2}} - k_1^3 \right) \right) & \text{if } \frac{(n-1)(n-4)}{2(n-2)^2} k_1^2 < k_2, \\ k_1 k_2 - \frac{(n-1)(n-3)}{3(n-2)^2} k_1^3 & \text{if } k_2 \leq \frac{(n-1)(n-4)}{2(n-2)^2} k_1^2. \end{cases} \quad (1)$$

Sufficient condition: Given k_1, k_2 and k_3 verifying CC \implies there exists $A \geq 0$ whose

$P_A(x) = x^n + k_1x^{n-1} + k_2x^{n-2} + k_3x^{n-3} + Q(x)$, with $\text{degree}(Q(x)) \leq n - 4$.

$$\{1, -9/10, \frac{\sqrt{2}}{4} \pm \frac{\sqrt{2}}{4}i\} \quad \text{JLL + Holtz} \not\Rightarrow \text{CC}$$

$$\{3, 1, 1, 1, 1, 1, -2, -2, -2, -2\} \quad \text{Holtz + CC} \not\Rightarrow \text{JLL}$$

5. Necessary conditions on the coefficients (2007)

Necessary conditions CC: If $x^n + k_1x^{n-1} + k_2x^{n-2} + \dots + k_n = P_{A \geq 0}(x)$, then:

a) $k_1 \leq 0$;

b) $k_2 \leq \frac{n-1}{2n} k_1^2$;

$$c) k_3 \leq \begin{cases} \frac{n-2}{n} \left(k_1 k_2 + \frac{n-1}{3n} \left(\left(k_1^2 - \frac{2nk_2}{n-1} \right)^{\frac{3}{2}} - k_1^3 \right) \right) & \text{if } \frac{(n-1)(n-4)}{2(n-2)^2} k_1^2 < k_2, \\ k_1 k_2 - \frac{(n-1)(n-3)}{3(n-2)^2} k_1^3 & \text{if } k_2 \leq \frac{(n-1)(n-4)}{2(n-2)^2} k_1^2. \end{cases} \quad (1)$$

Sufficient condition: Given k_1, k_2 and k_3 verifying CC \implies there exists $A \geq 0$ whose

$P_A(x) = x^n + k_1x^{n-1} + k_2x^{n-2} + k_3x^{n-3} + Q(x)$, with $\text{degree}(Q(x)) \leq n - 4$.

$$\{1, -9/10, \frac{\sqrt{2}}{4} \pm \frac{\sqrt{2}}{4}i\} \quad \text{JLL + Holtz} \not\Rightarrow \text{CC}$$

$$\{3, 1, 1, 1, 1, 1, -2, -2, -2, -2\} \quad \text{Holtz + CC} \not\Rightarrow \text{JLL}$$

$$i \exists \sigma? \quad \text{JLL + CC} \not\Rightarrow \text{Holtz}$$

5. Necessary conditions on the coefficients (2007)

J. Torre-Mayo, M.R. Abril-Raymundo, E. Alarcia-Estévez, C. Marijuán, M. Pisonero *The nonnegative inverse eigenvalue problem from the coefficients of the characteristic polynomial. EBL digraphs*, Linear Algebra and its Applications **426** (2007) 729-773.

NIEP solution, case $n = 4$;

NIEP solution, cases trace 0 more general

5. Necessary conditions on the coefficients (2007)

J. Torre-Mayo, M.R. Abril-Raymundo, E. Alarcia-Estévez, C. Marijuán, M. Pisonero *The nonnegative inverse eigenvalue problem from the coefficients of the characteristic polynomial. EBL digraphs, Linear Algebra and its Applications* **426** (2007) 729-773.

NIEP solution, case $n = 4$; **NIEP solution, cases trace 0 more general**

Conclusion: If $\sigma = \{\lambda_1, \dots, \lambda_n\} = \text{Spec}(A \geq 0)$ (so $s_1(\sigma) \geq 0$), then

$$JLL \quad [s_k(\sigma)]^m \leq n^{m-1} s_{km}(\sigma), \quad \forall k, m \geq 1$$

$$Holtz \quad \rho(A) - \sigma \text{ satisfies } c_k(\sigma)^2 \geq c_{k-1}(\sigma)c_{k+1}(\sigma), \quad 1 \leq k \leq n - 1$$

$$CC \quad k_1 \leq 0, \quad k_2 \leq \frac{n-1}{n^2} k_1^2, \quad k_3 \leq k_3^{max}(k_1, k_2)$$

5. Necessary conditions on the coefficients (2007)

J. Torre-Mayo, M.R. Abril-Raymundo, E. Alarcia-Estévez, C. Marijuán, M. Pisonero *The nonnegative inverse eigenvalue problem from the coefficients of the characteristic polynomial. EBL digraphs, Linear Algebra and its Applications* **426** (2007) 729-773.

NIEP solution, case $n = 4$; **NIEP solution, cases trace 0 more general**

Conclusion: If $\sigma = \{\lambda_1, \dots, \lambda_n\} = \text{Spec}(A \geq 0)$ (so $s_1(\sigma) \geq 0$), then

$$\text{JLL} \quad [s_k(\sigma)]^m \leq n^{m-1} s_{km}(\sigma), \quad \forall k, m \geq 1$$

$$\text{Holtz} \quad \rho(A) - \sigma \text{ satisfies } c_k(\sigma)^2 \geq c_{k-1}(\sigma)c_{k+1}(\sigma), \quad 1 \leq k \leq n - 1$$

$$\text{CC} \quad k_1 \leq 0, \quad k_2 \leq \frac{n-1}{n^2} k_1^2, \quad k_3 \leq k_3^{\max}(k_1, k_2)$$

If $\sigma = \{\lambda_1, \dots, \lambda_n\}$ is self-conjugate, then are equivalent:

- 1) The JLL condition for $k = 1$ and $m = 2$: $s_1(\sigma)^2 \leq n s_2(\sigma)$.
- 2) The first Holtz condition: $c_1(\rho - \sigma)^2 \geq c_2(\rho - \sigma)$.
- 3) The condition over the second coefficient: $k_2(\sigma) \leq \frac{n-1}{2n} k_1(\sigma)^2$.

5. Necessary conditions on the coefficients (2007)

J. Torre-Mayo, M.R. Abril-Raymundo, E. Alarcia-Estévez, C. Marijuán, M. Pisonero *The nonnegative inverse eigenvalue problem from the coefficients of the characteristic polynomial. EBL digraphs, Linear Algebra and its Applications* **426** (2007) 729-773.

NIEP solution, case $n = 4$; **NIEP solution, cases trace 0 more general**

Conclusion: If $\sigma = \{\lambda_1, \dots, \lambda_n\} = \text{Spec}(A \geq 0)$ (so $s_1(\sigma) \geq 0$), then

$$\text{JLL} \quad [s_k(\sigma)]^m \leq n^{m-1} s_{km}(\sigma), \quad \forall k, m \geq 1$$

$$\text{Holtz} \quad \rho(A) - \sigma \text{ satisfies } c_k(\sigma)^2 \geq c_{k-1}(\sigma)c_{k+1}(\sigma), \quad 1 \leq k \leq n - 1$$

$$\text{CC} \quad k_1 \leq 0, \quad k_2 \leq \frac{n-1}{n^2} k_1^2, \quad k_3 \leq k_3^{\max}(k_1, k_2)$$

If $\sigma = \{\lambda_1, \dots, \lambda_n\}$ is self-conjugate, then are equivalent:

- 1) The JLL condition for $k = 1$ and $m = 2$: $s_1(\sigma)^2 \leq n s_2(\sigma)$.
- 2) The first Holtz condition: $c_1(\rho - \sigma)^2 \geq c_2(\rho - \sigma)$.
- 3) The condition over the second coefficient: $k_2(\sigma) \leq \frac{n-1}{2n} k_1(\sigma)^2$.

These conditions **are not sufficient**:

$\{1, 1, -\frac{3\sqrt{3}}{8} \pm \frac{3}{8}i\}$ satisfies $s_1 \geq 0$ + JLL + Holtz + CC, but is not realizable.

6. Polynomial matrix functions. Interpolation

Let $p(t) = a_m t^m + a_{m-1} t^{m-1} + \dots a_1 t + a_0$, with $a_i \in \mathbb{C}$, and A n -by- n matrix.

$$p(A) := a_m A^m + a_{m-1} A^{m-1} + \dots a_1 A + a_0 I_n$$

6. Polynomial matrix functions. Interpolation

Let $p(t) = a_m t^m + a_{m-1} t^{m-1} + \dots a_1 t + a_0$, with $a_i \in \mathbb{C}$, and A n -by- n matrix.

$$p(A) := a_m A^m + a_{m-1} A^{m-1} + \dots a_1 A + a_0 I_n$$

Cayley-Hamilton $\implies p(A)$ can be expressed in terms of $I_n, A, A^2, \dots, A^{n-1}$.

If $m(t) =$ minimal polynomial of A and $p(t) = c(t)m(t) + r(t)$, then

$$p(A) = r(A) \text{ with } dg(r) < dg(m).$$

6. Polynomial matrix functions. Interpolation

Let $p(t) = a_m t^m + a_{m-1} t^{m-1} + \dots a_1 t + a_0$, with $a_i \in \mathbb{C}$, and A n -by- n matrix.

$$p(A) := a_m A^m + a_{m-1} A^{m-1} + \dots a_1 A + a_0 I_n$$

Cayley-Hamilton $\implies p(A)$ can be expressed in terms of $I_n, A, A^2, \dots, A^{n-1}$.

If $m(t) =$ minimal polynomial of A and $p(t) = c(t)m(t) + r(t)$, then

$$p(A) = r(A) \text{ with } dg(r) < dg(m).$$

Loewy-London (1978) remarks that

$$\sigma = \{\lambda_1, \dots, \lambda_n\} = \text{Spec}(A) \implies p(\sigma) = \{p(\lambda_1), \dots, p(\lambda_n)\} = \text{Spec}(p(A))$$

and they consider $\mathcal{P}_n = \{p(t) : p(A) \geq 0, \forall A_{n \times n} \geq 0\}$

6. Polynomial matrix functions. Interpolation

Let $p(t) = a_m t^m + a_{m-1} t^{m-1} + \dots a_1 t + a_0$, with $a_i \in \mathbb{C}$, and A n -by- n matrix.

$$p(A) := a_m A^m + a_{m-1} A^{m-1} + \dots a_1 A + a_0 I_n$$

Cayley-Hamilton $\implies p(A)$ can be expressed in terms of $I_n, A, A^2, \dots, A^{n-1}$.

If $m(t) =$ minimal polynomial of A and $p(t) = c(t)m(t) + r(t)$, then

$$p(A) = r(A) \text{ with } dg(r) < dg(m).$$

Loewy-London (1978) remarks that

$$\sigma = \{\lambda_1, \dots, \lambda_n\} = \text{Spec}(A) \implies p(\sigma) = \{p(\lambda_1), \dots, p(\lambda_n)\} = \text{Spec}(p(A))$$

and they consider $\mathcal{P}_n = \{p(t) : p(A) \geq 0, \forall A_{n \times n} \geq 0\}$

$$\sigma = \text{Spec}(A \geq 0) \text{ and } p \in \mathcal{P}_n \implies p(\sigma) = \text{Spec}(p(A) \geq 0), \forall p \in \mathcal{P}_n$$

6. Polynomial matrix functions. Interpolation

Let $p(t) = a_m t^m + a_{m-1} t^{m-1} + \dots a_1 t + a_0$, with $a_i \in \mathbb{C}$, and A n -by- n matrix.

$$p(A) := a_m A^m + a_{m-1} A^{m-1} + \dots a_1 A + a_0 I_n$$

Cayley-Hamilton $\implies p(A)$ can be expressed in terms of $I_n, A, A^2, \dots, A^{n-1}$.

If $m(t) =$ minimal polynomial of A and $p(t) = c(t)m(t) + r(t)$, then

$$p(A) = r(A) \text{ with } dg(r) < dg(m).$$

Loewy-London (1978) remarks that

$$\sigma = \{\lambda_1, \dots, \lambda_n\} = \text{Spec}(A) \implies p(\sigma) = \{p(\lambda_1), \dots, p(\lambda_n)\} = \text{Spec}(p(A))$$

and they consider $\mathcal{P}_n = \{p(t) : p(A) \geq 0, \forall A_{n \times n} \geq 0\}$

$$\sigma = \text{Spec}(A \geq 0) \text{ and } p \in \mathcal{P}_n \implies p(\sigma) = \text{Spec}(p(A) \geq 0), \forall p \in \mathcal{P}_n$$

$$s_k(p(\sigma)) \geq 0 \text{ and } [s_k(p(\sigma))]^m \leq n^{m-1} s_{km}(p(\sigma)), \forall k, m \geq 1, \forall p \in \mathcal{P}_n.$$

6. Polynomial matrix functions. Interpolation

Let $p(t) = a_m t^m + a_{m-1} t^{m-1} + \dots a_1 t + a_0$, with $a_i \in \mathbb{C}$, and A n -by- n matrix.

$$p(A) := a_m A^m + a_{m-1} A^{m-1} + \dots a_1 A + a_0 I_n$$

Cayley-Hamilton $\implies p(A)$ can be expressed in terms of $I_n, A, A^2, \dots, A^{n-1}$.

If $m(t) =$ minimal polynomial of A and $p(t) = c(t)m(t) + r(t)$, then

$$p(A) = r(A) \text{ with } dg(r) < dg(m).$$

Loewy-London (1978) remarks that

$$\sigma = \{\lambda_1, \dots, \lambda_n\} = Spec(A) \implies p(\sigma) = \{p(\lambda_1), \dots, p(\lambda_n)\} = Spec(p(A))$$

and they consider $\mathcal{P}_n = \{p(t) : p(A) \geq 0, \forall A_{n \times n} \geq 0\}$

$$\sigma = Spec(A \geq 0) \text{ and } p \in \mathcal{P}_n \implies p(\sigma) = Spec(p(A) \geq 0), \forall p \in \mathcal{P}_n$$

$$s_k(p(\sigma)) \geq 0 \text{ and } [s_k(p(\sigma))]^m \leq n^{m-1} s_{km}(p(\sigma)), \forall k, m \geq 1, \forall p \in \mathcal{P}_n.$$

In general $p(SAS^{-1}) = Sp(A)S^{-1}$, $\forall A$ and $\forall p$ scalar polynomial

6. Polynomial matrix functions. Interpolation

Let $p(t) = a_m t^m + a_{m-1} t^{m-1} + \dots a_1 t + a_0$, with $a_i \in \mathbb{C}$, and A n -by- n matrix.

$$p(A) := a_m A^m + a_{m-1} A^{m-1} + \dots a_1 A + a_0 I_n$$

Cayley-Hamilton $\implies p(A)$ can be expressed in terms of $I_n, A, A^2, \dots, A^{n-1}$.

If $m(t) =$ minimal polynomial of A and $p(t) = c(t)m(t) + r(t)$, then

$$p(A) = r(A) \text{ with } dg(r) < dg(m).$$

Loewy-London (1978) remarks that

$$\sigma = \{\lambda_1, \dots, \lambda_n\} = \text{Spec}(A) \implies p(\sigma) = \{p(\lambda_1), \dots, p(\lambda_n)\} = \text{Spec}(p(A))$$

and they consider $\mathcal{P}_n = \{p(t) : p(A) \geq 0, \forall A_{n \times n} \geq 0\}$

$$\sigma = \text{Spec}(A \geq 0) \text{ and } p \in \mathcal{P}_n \implies p(\sigma) = \text{Spec}(p(A) \geq 0), \forall p \in \mathcal{P}_n$$

$$s_k(p(\sigma)) \geq 0 \text{ and } [s_k(p(\sigma))]^m \leq n^{m-1} s_{km}(p(\sigma)), \forall k, m \geq 1, \forall p \in \mathcal{P}_n.$$

In general $p(SAS^{-1}) = Sp(A)S^{-1}$, $\forall A$ and $\forall p$ scalar polynomial

$$\text{If } A = S \begin{pmatrix} \lambda_1 & & 0 \\ & \ddots & \\ 0 & & \lambda_n \end{pmatrix} S^{-1} \implies p(A) = S \begin{pmatrix} p(\lambda_1) & & 0 \\ & \ddots & \\ 0 & & p(\lambda_n) \end{pmatrix} S^{-1}.$$

6. Polynomial matrix functions. Interpolation

If A is not diagonalizable and has Jordan c.f. $A = S \begin{pmatrix} J_{n_1}(\lambda_1) & & 0 \\ & \ddots & \\ 0 & & J_{n_s}(\lambda_s) \end{pmatrix} S^{-1}$, then

$$p(A) = S \begin{pmatrix} p(J_{n_1}(\lambda_1)) & & 0 \\ & \ddots & \\ 0 & & p(J_{n_s}(\lambda_s)) \end{pmatrix} S^{-1} \quad (2)$$

where

$$p(J_k(\lambda)) = \begin{pmatrix} p(\lambda) & p'(\lambda) & \frac{1}{2}p''(\lambda) & \dots & \dots & \frac{1}{(k-1)!}p^{(k-1)}(\lambda) \\ 0 & p(\lambda) & p'(\lambda) & \ddots & \dots & \vdots \\ 0 & 0 & p(\lambda) & \ddots & \ddots & \vdots \\ \vdots & \vdots & \dots & \ddots & \ddots & \frac{1}{2}p''(\lambda) \\ \vdots & \vdots & \dots & & \ddots & p'(\lambda) \\ \vdots & \vdots & \dots & & & p(\lambda) \end{pmatrix} \quad (3)$$

6. Polynomial matrix functions. Interpolation

If A is not diagonalizable and has Jordan c.f. $A = S \begin{pmatrix} J_{n_1}(\lambda_1) & & 0 \\ & \ddots & \\ 0 & & J_{n_s}(\lambda_s) \end{pmatrix} S^{-1}$, then

$$p(A) = S \begin{pmatrix} p(J_{n_1}(\lambda_1)) & & 0 \\ & \ddots & \\ 0 & & p(J_{n_s}(\lambda_s)) \end{pmatrix} S^{-1} \quad (2)$$

where $p(J_k(\lambda)) = \begin{pmatrix} p(\lambda) & p'(\lambda) & \frac{1}{2}p''(\lambda) & \dots & \dots & \frac{1}{(k-1)!}p^{(k-1)}(\lambda) \\ 0 & p(\lambda) & p'(\lambda) & \ddots & \dots & \vdots \\ 0 & 0 & p(\lambda) & \ddots & \ddots & \vdots \\ \vdots & \vdots & \dots & \ddots & \ddots & \frac{1}{2}p''(\lambda) \\ \vdots & \vdots & \dots & & \ddots & p'(\lambda) \\ \vdots & \vdots & \dots & & & p(\lambda) \end{pmatrix} \quad (3)$

Theorem: Let $A \in M_n$ be given and $p(t)$ and $r(t)$ be given polynomials.

If $m_A(t) = (t - \lambda_1)^{r_1} \dots (t - \lambda_\mu)^{r_\mu}$ is m.p. of A , then

$$r(A) = p(A) \iff r^{(u)}(\lambda_i) = p^{(u)}(\lambda_i), \quad \forall u = 0, 1, \dots, r_i - 1, \quad i = 1, \dots, \mu.$$

6. Polynomial matrix functions. Interpolation

If A is not diagonalizable and has Jordan c.f. $A = S \begin{pmatrix} J_{n_1}(\lambda_1) & & 0 \\ & \ddots & \\ 0 & & J_{n_s}(\lambda_s) \end{pmatrix} S^{-1}$, then

$$p(A) = S \begin{pmatrix} p(J_{n_1}(\lambda_1)) & & 0 \\ & \ddots & \\ 0 & & p(J_{n_s}(\lambda_s)) \end{pmatrix} S^{-1} \quad (2)$$

where $p(J_k(\lambda)) = \begin{pmatrix} p(\lambda) & p'(\lambda) & \frac{1}{2}p''(\lambda) & \dots & \dots & \frac{1}{(k-1)!}p^{(k-1)}(\lambda) \\ 0 & p(\lambda) & p'(\lambda) & \ddots & \dots & \vdots \\ 0 & 0 & p(\lambda) & \ddots & \ddots & \vdots \\ \vdots & \vdots & \dots & \ddots & \ddots & \frac{1}{2}p''(\lambda) \\ \vdots & \vdots & \dots & & \ddots & p'(\lambda) \\ \vdots & \vdots & \dots & & & p(\lambda) \end{pmatrix} \quad (3)$

Theorem: Let $A \in M_n$ be given and $p(t)$ and $r(t)$ be given polynomials.

If $m_A(t) = (t - \lambda_1)^{r_1} \dots (t - \lambda_\mu)^{r_\mu}$ is m.p. of A , then

$$r(A) = p(A) \iff r^{(u)}(\lambda_i) = p^{(u)}(\lambda_i), \quad \forall u = 0, 1, \dots, r_i - 1, \quad i = 1, \dots, \mu.$$

$r(t) :=$ interpolator polynomial of $p(t)$ and its derivatives at the roots of $m_A(t)$

Lagrange's formula (multiplicity 1); Lagrange-Hermitte's formula (multiplicity > 1)

7. Nonpolynomial matrix functions

A. Horn, C.R. Johnson, *Topics in Matrix Analysis*, Cambridge University Press, 1994.

If $f(t)$ is a continuous scalar function, $t \in \mathbb{R}, \mathbb{C}$ how can $f(A)$ be defined with $A \in M_n$?

7. Nonpolynomial matrix functions

A. Horn, C.R. Johnson, *Topics in Matrix Analysis*, Cambridge University Press, 1994.

If $f(t)$ is a continuous scalar function, $t \in \mathbb{R}, \mathbb{C}$ how can $f(A)$ be defined with $A \in M_n$?

It seems natural to require that $f(A)$ be a continuous function of A and that if

$$A = S \begin{pmatrix} \lambda_1 & & 0 \\ & \ddots & \\ 0 & & \lambda_n \end{pmatrix} S^{-1} \implies f(A) = S \begin{pmatrix} f(\lambda_1) & & 0 \\ & \ddots & \\ 0 & & f(\lambda_n) \end{pmatrix} S^{-1}.$$

7. Nonpolynomial matrix functions

A. Horn, C.R. Johnson, *Topics in Matrix Analysis*, Cambridge University Press, 1994.

If $f(t)$ is a continuous scalar function, $t \in \mathbb{R}, \mathbb{C}$ how can $f(A)$ be defined with $A \in M_n$?

It seems natural to require that $f(A)$ be a continuous function of A and that if

$$A = S \begin{pmatrix} \lambda_1 & & 0 \\ & \ddots & \\ 0 & & \lambda_n \end{pmatrix} S^{-1} \implies f(A) = S \begin{pmatrix} f(\lambda_1) & & 0 \\ & \ddots & \\ 0 & & f(\lambda_n) \end{pmatrix} S^{-1}.$$

$\{A \text{ diagonalizable}\}$ is dense in M_n and $f(A)$ is continuous of $A \implies f(t)$ is highly differentiable of t when $n \geq 2$.

7. Nonpolynomial matrix functions

A. Horn, C.R. Johnson, *Topics in Matrix Analysis*, Cambridge University Press, 1994.

If $f(t)$ is a continuous scalar function, $t \in \mathbb{R}, \mathbb{C}$ how can $f(A)$ be defined with $A \in M_n$?

It seems natural to require that $f(A)$ be a continuous function of A and that if

$$A = S \begin{pmatrix} \lambda_1 & & 0 \\ & \ddots & \\ 0 & & \lambda_n \end{pmatrix} S^{-1} \implies f(A) = S \begin{pmatrix} f(\lambda_1) & & 0 \\ & \ddots & \\ 0 & & f(\lambda_n) \end{pmatrix} S^{-1}.$$

$\{A \text{ diagonalizable}\}$ is dense in M_n and $f(A)$ is continuous of $A \implies f(t)$ is highly differentiable of t when $n \geq 2$.

$$A_{\epsilon \neq 0} = \begin{pmatrix} \lambda & 1 \\ 0 & \lambda + \epsilon \end{pmatrix} \text{ is diagonalizable: } A_\epsilon = S_\epsilon \begin{pmatrix} \lambda & 0 \\ 0 & \lambda + \epsilon \end{pmatrix} S_\epsilon^{-1}, \text{ with } S_\epsilon = \begin{pmatrix} 1 & 1 \\ 0 & \epsilon \end{pmatrix}$$

7. Nonpolynomial matrix functions

A. Horn, C.R. Johnson, *Topics in Matrix Analysis*, Cambridge University Press, 1994.

If $f(t)$ is a continuous scalar function, $t \in \mathbb{R}, \mathbb{C}$ how can $f(A)$ be defined with $A \in M_n$?

It seems natural to require that $f(A)$ be a continuous function of A and that if

$$A = S \begin{pmatrix} \lambda_1 & & 0 \\ & \ddots & \\ 0 & & \lambda_n \end{pmatrix} S^{-1} \implies f(A) = S \begin{pmatrix} f(\lambda_1) & & 0 \\ & \ddots & \\ 0 & & f(\lambda_n) \end{pmatrix} S^{-1}.$$

$\{A \text{ diagonalizable}\}$ is dense in M_n and $f(A)$ is continuous of $A \implies f(t)$ is highly differentiable of t when $n \geq 2$.

$$A_{\epsilon \neq 0} = \begin{pmatrix} \lambda & 1 \\ 0 & \lambda + \epsilon \end{pmatrix} \text{ is diagonalizable: } A_\epsilon = S_\epsilon \begin{pmatrix} \lambda & 0 \\ 0 & \lambda + \epsilon \end{pmatrix} S_\epsilon^{-1}, \text{ with } S_\epsilon = \begin{pmatrix} 1 & 1 \\ 0 & \epsilon \end{pmatrix}$$

$$f(A_\epsilon) = S_\epsilon \begin{pmatrix} f(\lambda) & 0 \\ 0 & f(\lambda + \epsilon) \end{pmatrix} S_\epsilon^{-1} = \begin{pmatrix} f(\lambda) & \frac{f(\lambda + \epsilon) - f(\lambda)}{\epsilon} \\ 0 & f(\lambda + \epsilon) \end{pmatrix}$$

7. Nonpolynomial matrix functions

A. Horn, C.R. Johnson, *Topics in Matrix Analysis*, Cambridge University Press, 1994.

If $f(t)$ is a continuous scalar function, $t \in \mathbb{R}, \mathbb{C}$ how can $f(A)$ be defined with $A \in M_n$?

It seems natural to require that $f(A)$ be a continuous function of A and that if

$$A = S \begin{pmatrix} \lambda_1 & & 0 \\ & \ddots & \\ 0 & & \lambda_n \end{pmatrix} S^{-1} \implies f(A) = S \begin{pmatrix} f(\lambda_1) & & 0 \\ & \ddots & \\ 0 & & f(\lambda_n) \end{pmatrix} S^{-1}.$$

$\{A \text{ diagonalizable}\}$ is dense in M_n and $f(A)$ is continuous of $A \implies f(t)$ is highly differentiable of t when $n \geq 2$.

$$A_{\epsilon \neq 0} = \begin{pmatrix} \lambda & 1 \\ 0 & \lambda + \epsilon \end{pmatrix} \text{ is diagonalizable: } A_\epsilon = S_\epsilon \begin{pmatrix} \lambda & 0 \\ 0 & \lambda + \epsilon \end{pmatrix} S_\epsilon^{-1}, \text{ with } S_\epsilon = \begin{pmatrix} 1 & 1 \\ 0 & \epsilon \end{pmatrix}$$

$$f(A_\epsilon) = S_\epsilon \begin{pmatrix} f(\lambda) & 0 \\ 0 & f(\lambda + \epsilon) \end{pmatrix} S_\epsilon^{-1} = \begin{pmatrix} f(\lambda) & \frac{f(\lambda + \epsilon) - f(\lambda)}{\epsilon} \\ 0 & f(\lambda + \epsilon) \end{pmatrix}$$

$$\text{as } \lim_{\epsilon \rightarrow 0} A_\epsilon = \begin{pmatrix} \lambda & 1 \\ 0 & \lambda \end{pmatrix} = J_2(\lambda), \text{ if } f(A) \text{ is continuous of } J_2(\lambda) \implies$$

$$f(J_2(\lambda)) = f(\lim_{\epsilon \rightarrow 0} A_\epsilon) = \lim_{\epsilon \rightarrow 0} f(A_\epsilon) = \begin{pmatrix} f(\lambda) & f'(\lambda) \\ 0 & f(\lambda) \end{pmatrix}$$

$$\text{If } J_k(\lambda) = \begin{pmatrix} \lambda & 1 & & & 0 \\ & \ddots & \ddots & & \\ & & \ddots & \ddots & \\ 0 & & & \ddots & 1 \\ & & & & \lambda \end{pmatrix} \implies f(J_k(\lambda)) = \begin{pmatrix} f(\lambda) & f'(\lambda) & \frac{1}{2}f''(\lambda) & \dots & \dots & \frac{1}{(k-1)!}f^{(k-1)}(\lambda) \\ 0 & f(\lambda) & f'(\lambda) & \ddots & \dots & \dots \\ 0 & 0 & f(\lambda) & \ddots & \ddots & \dots \\ \vdots & \vdots & \dots & \ddots & \ddots & \frac{1}{2}f''(\lambda) \\ \vdots & \vdots & \dots & & & f'(\lambda) \\ \vdots & \vdots & \dots & & & f(\lambda) \end{pmatrix} \quad (5)$$

If $f(A)$ continuous of A on the closure of $\{\text{diagonalizable } A \in M_n\}$ whose spectra lie in a compact $K \implies f(t)$ is analytic in an open $D \supset K$.

If $f(A)$ continuous on all $M_n \implies f(t)$ must be entire.

$$\text{If } J_k(\lambda) = \begin{pmatrix} \lambda & 1 & & 0 \\ & \ddots & \ddots & \\ & & \ddots & 1 \\ 0 & & & \lambda \end{pmatrix} \implies f(J_k(\lambda)) = \begin{pmatrix} f(\lambda) & f'(\lambda) & \frac{1}{2}f''(\lambda) & \dots & \dots & \frac{1}{(k-1)!}f^{(k-1)}(\lambda) \\ 0 & f(\lambda) & f'(\lambda) & \ddots & \dots & \dots \\ 0 & 0 & f(\lambda) & \ddots & \ddots & \dots \\ \vdots & \vdots & \dots & \ddots & \ddots & \frac{1}{2}f''(\lambda) \\ \vdots & \vdots & \dots & & & f'(\lambda) \\ \vdots & \vdots & \dots & & & f(\lambda) \end{pmatrix} \quad (5)$$

If $f(A)$ continuous of A on the closure of $\{\text{diagonalizable } A \in M_n\}$ whose spectra lie in a compact $K \implies f(t)$ is analytic in an open $D \supset K$.

If $f(A)$ continuous on all $M_n \implies f(t)$ must be entire.

Primary matrix function $f(A)$ associated with a scalar function $f(t)$.

$$A \in M_n, \text{ m.p. } m_A(t) = (t-\lambda_1)^{r_1} \dots (t-\lambda_\mu)^{r_\mu} \text{ Jcf } A = S \begin{pmatrix} J_{n_1}(\lambda_{\mu_1}) & & 0 \\ & \ddots & \\ 0 & & J_{n_s}(\lambda_{\mu_s}) \end{pmatrix} S^{-1}$$

$f(t)$ s.f. with $\text{Spec}(A) \in \text{int}(\text{dom}(f))$ and $(r_i - 1)$ -differentiable of λ_i .

$$\text{Then, define } f(A) := S \begin{pmatrix} f(J_{n_1}(\lambda_{\mu_1})) & & 0 \\ & \ddots & \\ 0 & & f(J_{n_s}(\lambda_{\mu_s})) \end{pmatrix} S^{-1}, \text{ with } f(J_k(\lambda)) \text{ as in (5).}$$

7. Nonpolynomial matrix functions

Known cases: If $f(t) = p(t)$ is polynomial \implies the associated pmf is $f(A) = p(A)$, $\forall A$.

7. Nonpolynomial matrix functions

Known cases: If $f(t) = p(t)$ is polynomial \implies the associated pmf is $f(A) = p(A)$, $\forall A$.

If A is diagonalizable and $f(t)$ not polynomial, then $f(A) = S \begin{pmatrix} f(\lambda_1) & & 0 \\ & \ddots & \\ 0 & & f(\lambda_n) \end{pmatrix} S^{-1}$.

7. Nonpolynomial matrix functions

Known cases: If $f(t) = p(t)$ is polynomial \implies the associated pmf is $f(A) = p(A)$, $\forall A$.

If A is diagonalizable and $f(t)$ not polynomial, then $f(A) = S \begin{pmatrix} f(\lambda_1) & & 0 \\ & \ddots & \\ 0 & & f(\lambda_n) \end{pmatrix} S^{-1}$.

Intermediate case: $f(t)$ analytic with p.s. $f(t) = a_0 + a_1 t + a_2 t^2 + \dots$ with r.c. $R > 0$.
 $A \in M_n$ with $\rho(A) < R$, then the matrix p.s. $f(A) \equiv a_0 I + a_1 A + a_2 A^2 + \dots$
converges (\forall norm) and its sum is the pmf associated with $f(t)$.

7. Nonpolynomial matrix functions

Known cases: If $f(t) = p(t)$ is polynomial \implies the associated pmf is $f(A) = p(A)$, $\forall A$.

If A is diagonalizable and $f(t)$ not polynomial, then $f(A) = S \begin{pmatrix} f(\lambda_1) & & 0 \\ & \ddots & \\ 0 & & f(\lambda_n) \end{pmatrix} S^{-1}$.

Intermediate case: $f(t)$ analytic with p.s. $f(t) = a_0 + a_1 t + a_2 t^2 + \dots$ with r.c. $R > 0$. $A \in M_n$ with $\rho(A) < R$, then the matrix p.s. $f(A) \equiv a_0 I + a_1 A + a_2 A^2 + \dots$ converges (\forall norm) and its sum is the pmf associated with $f(t)$.

General case: A y $f(t)$ under the conditions of the pmf. Then

- a) There exists a polynomial $r(t)$ of degree $n - 1$ such that $f(A) = r(A)$.
 $r(t)$ can be taken to be any polynomial that interpolates $f(t)$ and its derivatives at the roots of $m_A(t)$.
- b) If A has J.c.f. $J_{n_1}(\lambda_{\mu_1}) \oplus \dots \oplus J_{n_s}(\lambda_{\mu_s})$, then
 $f(A)$ has the same J.c.f. as that of $f(J_{n_1}(\lambda_{\mu_1})) \oplus \dots \oplus f(J_{n_s}(\lambda_{\mu_s}))$.
- c) $Spec(f(A)) = f(Spec(A))$.

7. Nonpolynomial matrix functions

Known cases: If $f(t) = p(t)$ is polynomial \implies the associated pmf is $f(A) = p(A)$, $\forall A$.

If A is diagonalizable and $f(t)$ not polynomial, then $f(A) = S \begin{pmatrix} f(\lambda_1) & & 0 \\ & \ddots & \\ 0 & & f(\lambda_n) \end{pmatrix} S^{-1}$.

Intermediate case: $f(t)$ analytic with p.s. $f(t) = a_0 + a_1 t + a_2 t^2 + \dots$ with r.c. $R > 0$. $A \in M_n$ with $\rho(A) < R$, then the matrix p.s. $f(A) \equiv a_0 I + a_1 A + a_2 A^2 + \dots$ converges (\forall norm) and its sum is the pmf associated with $f(t)$.

General case: A y $f(t)$ under the conditions of the pmf. Then

- a) There exists a polynomial $r(t)$ of degree $n - 1$ such that $f(A) = r(A)$.
 $r(t)$ can be taken to be any polynomial that interpolates $f(t)$ and its derivatives at the roots of $m_A(t)$.
- b) If A has J.c.f. $J_{n_1}(\lambda_{\mu_1}) \oplus \dots \oplus J_{n_s}(\lambda_{\mu_s})$, then
 $f(A)$ has the same J.c.f. as that of $f(J_{n_1}(\lambda_{\mu_1})) \oplus \dots \oplus f(J_{n_s}(\lambda_{\mu_s}))$.
- c) $\text{Spec}(f(A)) = f(\text{Spec}(A))$.

Remark: The pmf $f(A)$ is a polynomial function at A , but depends of A .

8. Functions preserving nonnegativity of matrices

G. Bharali, O. Holtz, *Functions preserving nonnegativity of matrices*,
SIAM J. Matrix Anal. Appl. **30** (2008) no.1, 84-101

4. Preliminaries. The main goal of the paper is to characterize functions f such that the matrix $f(\mathbf{A})$ is nonnegative for any nonnegative matrix \mathbf{A} . Since the primary matrix function $f(\mathbf{A})$ is defined in accordance with values of f and its derivatives on the spectrum of \mathbf{A} , we want to avoid functions that are not differentiable at some points in \mathbb{C} . Therefore, we restrict ourselves to functions that are everywhere in \mathbb{C} , i.e., to entire functions. Thus we consider the class

$$\mathcal{F}_n := \{f \text{ entire} : \mathbf{A} \in \mathbb{R}^{n \times n}, \mathbf{A} \geq \mathbf{0} \implies f(\mathbf{A}) \geq \mathbf{0}\}$$

8. Functions preserving nonnegativity of matrices

G. Bharali, O. Holtz, *Functions preserving nonnegativity of matrices*,
SIAM J. Matrix Anal. Appl. **30** (2008) no.1, 84-101

4. Preliminaries. The main goal of the paper is to characterize functions f such that the matrix $f(A)$ is nonnegative for any nonnegative matrix A . Since the primary matrix function $f(A)$ is defined in accordance with values of f and its derivatives on the spectrum of A , we want to avoid functions that are not differentiable at some points in \mathbb{C} . Therefore, we restrict ourselves to functions that are everywhere in \mathbb{C} , i.e., to entire functions. Thus we consider the class

$$\mathcal{F}_n := \{f \text{ entire} : A \in \mathbb{R}^{n \times n}, A \geq 0 \implies f(A) \geq 0\}$$

LEMMA 1. For any $n \in \mathbb{N} : \mathcal{F}_n \supset \mathcal{F}_{n+1}$.

Proof: $f(\text{diag}(A_n, 0)) = \text{diag}(f(A_n), 0) \implies f(A_n) \geq 0 \implies f \in \mathcal{F}_n$

8. Functions preserving nonnegativity of matrices

G. Bharali, O. Holtz, *Functions preserving nonnegativity of matrices*,
SIAM J. Matrix Anal. Appl. **30** (2008) no.1, 84-101

4. Preliminaries. The main goal of the paper is to characterize functions f such that the matrix $f(A)$ is nonnegative for any nonnegative matrix A . Since the primary matrix function $f(A)$ is defined in accordance with values of f and its derivatives on the spectrum of A , we want to avoid functions that are not differentiable at some points in \mathbb{C} . Therefore, we restrict ourselves to functions that are everywhere in \mathbb{C} , i.e., to entire functions. Thus we consider the class

$$\mathcal{F}_n := \{f \text{ entire} : A \in \mathbb{R}^{n \times n}, A \geq 0 \implies f(A) \geq 0\}$$

LEMMA 1. For any $n \in \mathbb{N} : \mathcal{F}_n \supset \mathcal{F}_{n+1}$.

PROPOSITION 2. Let $f(z) = \sum_{j=0}^{\infty} a_j z^j \in \mathcal{F}_n$. Then, $a_j \geq 0$ for $j = 0, 1, \dots, n-1$.

$$\text{Proof: If } A = \begin{pmatrix} 0 & 1 & 0 & \dots & 0 & 0 \\ 0 & 0 & 1 & \dots & 0 & 0 \\ 0 & 0 & 0 & \dots & 0 & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots & \vdots \\ 0 & 0 & 0 & \dots & 0 & 1 \\ 0 & 0 & 0 & \dots & 0 & 0 \end{pmatrix} \implies f(A) = \begin{pmatrix} a_0 & a_1 & a_2 & \dots & a_{n-2} & a_{n-1} \\ 0 & a_0 & a_1 & \dots & a_{n-3} & a_{n-2} \\ 0 & 0 & a_0 & \dots & a_{n-4} & a_{n-3} \\ \vdots & \vdots & \vdots & \ddots & \vdots & \vdots \\ 0 & 0 & 0 & \dots & a_0 & a_1 \\ 0 & 0 & 0 & \dots & 0 & a_0 \end{pmatrix}$$

8. Functions preserving nonnegativity of matrices

G. Bharali, O. Holtz, *Functions preserving nonnegativity of matrices*,
SIAM J. Matrix Anal. Appl. **30** (2008) no.1, 84-101

4. Preliminaries. The main goal of the paper is to characterize functions f such that the matrix $f(A)$ is nonnegative for any nonnegative matrix A . Since the primary matrix function $f(A)$ is defined in accordance with values of f and its derivatives on the spectrum of A , we want to avoid functions that are not differentiable at some points in \mathbb{C} . Therefore, we restrict ourselves to functions that are everywhere in \mathbb{C} , i.e., to entire functions. Thus we consider the class

$$\mathcal{F}_n := \{f \text{ entire} : A \in \mathbb{R}^{n \times n}, A \geq 0 \implies f(A) \geq 0\}$$

LEMMA 1. For any $n \in \mathbb{N} : \mathcal{F}_n \supset \mathcal{F}_{n+1}$.

PROPOSITION 2. Let $f(z) = \sum_{j=0}^{\infty} a_j z^j \in \mathcal{F}_n$. Then, $a_j \geq 0$ for $j = 0, 1, \dots, n-1$.

COROLLARY 3. $f \in \mathcal{F}_n \quad \forall n \in \mathbb{N} \iff f(z) = \sum_{j=0}^{\infty} a_j z^j$ with $a_j \geq 0 \quad \forall j \in \mathbb{Z}_+$.

8. Functions preserving nonnegativity of matrices

G. Bharali, O. Holtz, *Functions preserving nonnegativity of matrices*,
SIAM J. Matrix Anal. Appl. **30** (2008) no.1, 84-101

4. Preliminaries. The main goal of the paper is to characterize functions f such that the matrix $f(A)$ is nonnegative for any nonnegative matrix A . Since the primary matrix function $f(A)$ is defined in accordance with values of f and its derivatives on the spectrum of A , we want to avoid functions that are not differentiable at some points in \mathbb{C} . Therefore, we restrict ourselves to functions that are everywhere in \mathbb{C} , i.e., to entire functions. Thus we consider the class

$$\mathcal{F}_n := \{f \text{ entire} : A \in \mathbb{R}^{n \times n}, A \geq 0 \implies f(A) \geq 0\}$$

LEMMA 1. For any $n \in \mathbb{N} : \mathcal{F}_n \supset \mathcal{F}_{n+1}$.

PROPOSITION 2. Let $f(z) = \sum_{j=0}^{\infty} a_j z^j \in \mathcal{F}_n$. Then, $a_j \geq 0$ for $j = 0, 1, \dots, n-1$.

COROLLARY 3. $f \in \mathcal{F}_n \quad \forall n \in \mathbb{N} \iff f(z) = \sum_{j=0}^{\infty} a_j z^j$ with $a_j \geq 0 \quad \forall j \in \mathbb{Z}_+$.

Remark. Condition of Proposition 2 is not sufficient:

$$f(x) = -x^n + \sum_{j=0}^{n-1} a_j x^j \text{ with } a_j \geq 0 \text{ do not preserve nonnegativity.}$$

Proof: $\exists x_0 \geq 0$ s.t. $f(x) < 0 \quad \forall x \in (x_0, \infty)$.

Then $A = rI_n \geq 0$ for some $r \in (x_0, \infty)$ while $f(A)$ has negative diagonal entries.

8. Functions preserving nonnegativity of matrices

G. Bharali, O. Holtz, *Functions preserving nonnegativity of matrices*,
SIAM J. Matrix Anal. Appl. **30** (2008) no.1, 84-101

4. Preliminaries. The main goal of the paper is to characterize functions f such that the matrix $f(A)$ is nonnegative for any nonnegative matrix A . Since the primary matrix function $f(A)$ is defined in accordance with values of f and its derivatives on the spectrum of A , we want to avoid functions that are not differentiable at some points in \mathbb{C} . Therefore, we restrict ourselves to functions that are everywhere in \mathbb{C} , i.e., to entire functions. Thus we consider the class

$$\mathcal{F}_n := \{f \text{ entire} : A \in \mathbb{R}^{n \times n}, A \geq 0 \implies f(A) \geq 0\}$$

LEMMA 1. For any $n \in \mathbb{N} : \mathcal{F}_n \supset \mathcal{F}_{n+1}$.

PROPOSITION 2. Let $f(z) = \sum_{j=0}^{\infty} a_j z^j \in \mathcal{F}_n$. Then, $a_j \geq 0$ for $j = 0, 1, \dots, n-1$.

COROLLARY 3. $f \in \mathcal{F}_n \quad \forall n \in \mathbb{N} \iff f(z) = \sum_{j=0}^{\infty} a_j z^j$ with $a_j \geq 0 \quad \forall j \in \mathbb{Z}_+$.

Remark. Condition of Proposition 2 is not sufficient:

$$f(x) = -x^n + \sum_{j=0}^{n-1} a_j x^j \quad \text{with } a_j \geq 0 \quad \text{do not preserve nonnegativity.}$$

5. Preserving nonnegativity of (block) triangular matrices T . The *divided difference* [8] of a smooth function f at points x_1, \dots, x_n is defined via the recurrence relation

$$f[x_1, \dots, x_k] := \begin{cases} \frac{f[x_2, \dots, x_k] - f[x_1, \dots, x_{k-1}]}{x_k - x_1}, & x_1 \neq x_k, \\ f^{(k-1)}(x_1)/(k-1)!, & x_1 = x_k \end{cases} \quad \text{where } f[x] := f(x)$$

THEOREM 6. $f \in \mathcal{F}_n(T) \iff f[x_1, \dots, x_k] \geq 0, \quad x_1, \dots, x_k \geq 0, \quad k = 1, \dots, n$ (1)
or, equivalently, that all derivatives of order up to $n - 1$ are nonnegative on \mathbb{R}_+ .

5. Preserving nonnegativity of (block) triangular matrices T . The *divided difference* [8] of a smooth function f at points x_1, \dots, x_n is defined via the recurrence relation

$$f[x_1, \dots, x_k] := \begin{cases} \frac{f[x_2, \dots, x_k] - f[x_1, \dots, x_{k-1}]}{x_k - x_1}, & x_1 \neq x_k, \\ f^{(k-1)}(x_1)/(k-1)!, & x_1 = x_k \end{cases} \quad \text{where } f[x] := f(x)$$

THEOREM 6. $f \in \mathcal{F}_n(T) \iff f[x_1, \dots, x_k] \geq 0, \quad x_1, \dots, x_k \geq 0, \quad k = 1, \dots, n$ (1)
or, equivalently, that all derivatives of order up to $n - 1$ are nonnegative on \mathbb{R}_+ .

PROPOSITION 8. Let f be an entire function, and let $M = \begin{pmatrix} A & B \\ 0 & C \end{pmatrix}$, $\sigma(A) \cap \sigma(C) = \emptyset$.

Then $f(M) = \begin{pmatrix} f(A) & f(A)X - Xf(C) \\ 0 & f(C) \end{pmatrix}$, where X is the solution to $AX - XC = B$.

COROLLARY 9. $f \in \mathcal{F}_n \left(\begin{pmatrix} A_p & B \\ 0 & C_q \end{pmatrix} \right) \iff f \in \mathcal{F}_{\max\{p,q\}}$ and $f(A)X - Xf(C) \geq 0$.

Proof: The matrices $\begin{pmatrix} A & B \\ 0 & C \end{pmatrix} \geq 0, \quad \sigma(A) \cap \sigma(C) = \emptyset$ are dense in the set of all block upper-triangular matrices.

The above proposition does not allow for an explicit formula as in theorem 6.

6. Preserving nonnegativity of circulant matrices C_n . A circulant matrix A is determined by its first row (a_0, \dots, a_{n-1})

All circulant matrices of size n are polynomials in the basic circulant matrix C_n which implies in particular that any function $f(A)$ of a circulant matrix is a circulant matrix as well. Moreover, the eigenvalues of a circulant matrix are determined by its first row $[a_0, a_1, \dots, a_{n-1}]$ by the formula

$$\left\{ \sum_{j=0}^{n-1} w^{jk} a_j : k = 0, \dots, n-1 \right\}, \quad \text{where } w = e^{2\pi i/n}.$$

6. Preserving nonnegativity of circulant matrices C_n . A circulant matrix A is determined by its first row (a_0, \dots, a_{n-1})

All circulant matrices of size n are polynomials in the basic circulant matrix C_n which implies in particular that any function $f(A)$ of a circulant matrix is a circulant matrix as well. Moreover, the eigenvalues of a circulant matrix are determined by its first row $[a_0, a_1, \dots, a_{n-1}]$ by the formula

$$\left\{ \sum_{j=0}^{n-1} w^{jk} a_j : k = 0, \dots, n-1 \right\}, \quad \text{where } w = e^{2\pi i/n}.$$

Hence the eigenvalues of $f(A)$ are $\left\{ f \left(\sum_{j=0}^{n-1} w^{jk} a_j \right) : k = 0, \dots, n-1 \right\}$.

6. Preserving nonnegativity of circulant matrices C_n . A circulant matrix A is determined by its first row (a_0, \dots, a_{n-1})

All circulant matrices of size n are polynomials in the basic circulant matrix C_n which implies in particular that any function $f(A)$ of a circulant matrix is a circulant matrix as well. Moreover, the eigenvalues of a circulant matrix are determined by its first row $[a_0, a_1, \dots, a_{n-1}]$ by the formula

$$\left\{ \sum_{j=0}^{n-1} w^{jk} a_j : k = 0, \dots, n-1 \right\}, \quad \text{where } w = e^{2\pi i/n}.$$

Hence the eigenvalues of $f(A)$ are $\left\{ f \left(\sum_{j=0}^{n-1} w^{jk} a_j \right) : k = 0, \dots, n-1 \right\}$.

Thus, the elements (f_0, \dots, f_{n-1}) of the first row of $f(A)$ can be read off from its spectrum:

$$f_l = \frac{1}{n} \sum_{k=0}^{n-1} w^{-lk} f \left(\sum_{j=0}^{n-1} w^{jk} a_j \right), \quad l = 0, \dots, n-1.$$

THEOREM 10. $f \in \mathcal{F}_n(C_n) \iff$ for $l = 0, \dots, n-1$,

$$\sum_{k=0}^{n-1} w^{-lk} f \left(\sum_{j=0}^{n-1} w^{jk} a_j \right) \geq 0 \quad \text{whenever } a_j \geq 0, \quad j = 0, \dots, n-1, \quad \text{where } w = e^{2\pi i/n}.$$

7. Characterization of \mathcal{F}_n for small values of n .

7.1 The case $n = 1$. $f \in \mathcal{F}_1 \iff f(x) \geq 0 \quad \forall x \geq 0$. An alternative characterization:

PROPOSITION 11. *A function f having finitely many zeros is in \mathcal{F}_1 if and only if it has the form*

$$f(z) = g(z) \prod_{\alpha, \beta} ((z + \alpha)^2 + \beta^2) \prod_{\gamma} (z + \gamma), \quad \alpha, \beta \in \mathbb{R}, \quad \gamma \geq 0$$

and g is an entire function that has no zeros in \mathbb{C} and is positive on \mathbb{R}_+ .

7. Characterization of \mathcal{F}_n for small values of n .

7.1 The case $n = 1$. $f \in \mathcal{F}_1 \iff f(x) \geq 0 \quad \forall x \geq 0$. An alternative characterization:

PROPOSITION 11. *A function f having finitely many zeros is in \mathcal{F}_1 if and only if it has the form*

$$f(z) = g(z) \prod_{\alpha, \beta} ((z + \alpha)^2 + \beta^2) \prod_{\gamma} (z + \gamma), \quad \alpha, \beta \in \mathbb{R}, \quad \gamma \geq 0$$

and g is an entire function that has no zeros in \mathbb{C} and is positive on \mathbb{R}_+ .

7.2 The case $n = 2$. The specialization of the Lemmas 4 and 5 to the case $n = 2$ gives the following corollary.

COROLLARY 12. $f \in \mathcal{F}_2 \iff f \left(\begin{pmatrix} a & b \\ b & c \end{pmatrix} > 0 \right) \geq 0$.

7. Characterization of \mathcal{F}_n for small values of n .

7.1 The case $n = 1$. $f \in \mathcal{F}_1 \iff f(x) \geq 0 \quad \forall x \geq 0$. An alternative characterization:

PROPOSITION 11. *A function f having finitely many zeros is in \mathcal{F}_1 if and only if it has the form*

$$f(z) = g(z) \prod_{\alpha, \beta} ((z + \alpha)^2 + \beta^2) \prod_{\gamma} (z + \gamma), \quad \alpha, \beta \in \mathbb{R}, \quad \gamma \geq 0$$

and g is an entire function that has no zeros in \mathbb{C} and is positive on \mathbb{R}_+ .

7.2 The case $n = 2$. The specialization of the Lemmas 4 and 5 to the case $n = 2$ gives the following corollary.

COROLLARY 12. $f \in \mathcal{F}_2 \iff f \left(\begin{pmatrix} a & b \\ b & c \end{pmatrix} > 0 \right) \geq 0$.

THEOREM 13. *An entire function f is in \mathcal{F}_2 if and only if it satisfies the conditions*

$$(6) \quad f(x + y) - f(x - y) \geq 0 \quad \forall x, y \geq 0$$

$$(7) \quad (x + y - z)f(x - y) + (z - x + y)f(x + y) \geq 0 \quad \forall x \geq z \geq 0, y \geq x - z,$$

or, equivalently, (8) $(x + y)f(x - y) + (y - x)f(x + y) \geq 0 \quad \forall y \geq x \geq 0$.

8. Preserving nonnegative symmetric matrices S .

8.1 Preserving nonnegative definite nonnegative symmetric matrices $S \gg 0$.

RESULT 14 . *An entire function f preserves the class $S \gg 0 \iff$*

$$(1) \quad f[x_1, \dots, x_k] \geq 0, \quad x_1, \dots, x_k \geq 0, \quad k = 1, \dots, n$$

or, equivalently, that all derivatives of order up to $n - 1$ are nonnegative on \mathbb{R}_+ .

8. Preserving nonnegative symmetric matrices S .

8.1 Preserving nonnegative definite nonnegative symmetric matrices $S \gg 0$.

RESULT 14 . *An entire function f preserves the class $S \gg 0 \iff$*

$$(1) \quad f[x_1, \dots, x_k] \geq 0, \quad x_1, \dots, x_k \geq 0, \quad k = 1, \dots, n$$

or, equivalently, that all derivatives of order up to $n - 1$ are nonnegative on \mathbb{R}_+ .

(1) is not sufficient for a function to preserve nonnegativity of all nonnegative symmetric matrices.

$$f(x) = 1 + x + \frac{1}{2}x^2 - \frac{2}{3}x^3 + \frac{1}{4}x^4 \quad \text{satisfies (1) with } n = 2, \text{ but it maps } \begin{pmatrix} 0 & M \\ M & 0 \end{pmatrix}$$

(not nonnegative definite) to a matrix with negative off-diagonal entries for any $M > \sqrt{3/2}$.

8. Preserving nonnegative symmetric matrices S .

8.1 Preserving nonnegative definite nonnegative symmetric matrices $S \gg 0$.

RESULT 14. *An entire function f preserves the class $S \gg 0 \iff$*

$$(1) \quad f[x_1, \dots, x_k] \geq 0, \quad x_1, \dots, x_k \geq 0, \quad k = 1, \dots, n$$

or, equivalently, that all derivatives of order up to $n - 1$ are nonnegative on \mathbb{R}_+ .

(1) is not sufficient for a function to preserve nonnegativity of all nonnegative symmetric matrices.

$f(x) = 1 + x + \frac{1}{2}x^2 - \frac{2}{3}x^3 + \frac{1}{4}x^4$ satisfies (1) with $n = 2$, but it maps $\begin{pmatrix} 0 & M \\ M & 0 \end{pmatrix}$ (not nonnegative definite) to a matrix with negative off-diagonal entries for any $M > \sqrt{3/2}$.

8.2 Even and odd functions preserving nonnegativity of symmetric matrices S .

THEOREM 17. *An even entire function $f(z) =: g(z^2) \in \mathcal{F}_n(S) \iff g$ satisfies (1).*

An odd entire function $f(z) =: zh(z^2) \in \mathcal{F}_n(S) \iff h$ satisfies (1).

Proof: $A \geq 0$ symmetric $\implies A^2 \geq 0$ symmetric and nonnegative definite $\implies g(A^2) \geq 0$.

9. Do nontrivial polynomial functions that preserve nonnegativity exist?

9. Do nontrivial polynomial functions that preserve nonnegativity exist?

$\mathcal{P}_n = \{p(x) : p(A) \geq 0, \forall A_{n \times n} \geq 0\} \longrightarrow p(x) \text{ preserving } \geq \text{ of order } n \iff p \in \mathcal{P}_n.$

1) If $p(x) = k_0 + k_1x + \cdots + k_mx^m \in \mathcal{P}_n \implies k_0, k_1, \dots, k_{n-1} \geq 0.$

2) If $p(x) \in \mathcal{P}_n$ and $p(x)$ has some negative coefficient $\implies \text{degree}(p(x)) > n.$

9. Do nontrivial polynomial functions that preserve nonnegativity exist?

$\mathcal{P}_n = \{p(x) : p(A) \geq 0, \forall A_{n \times n} \geq 0\} \longrightarrow p(x) \text{ preserving } \geq \text{ of order } n \iff p \in \mathcal{P}_n.$

1) If $p(x) = k_0 + k_1x + \dots + k_mx^m \in \mathcal{P}_n \implies k_0, k_1, \dots, k_{n-1} \geq 0.$

2) If $p(x) \in \mathcal{P}_n$ and $p(x)$ has some negative coefficient $\implies \text{degree}(p(x)) > n.$

3) $p(x) \in \mathcal{P}_1 \iff p(x) \geq 0, \forall x \geq 0.$

9. Do nontrivial polynomial functions that preserve nonnegativity exist?

$\mathcal{P}_n = \{p(x) : p(A) \geq 0, \forall A_{n \times n} \geq 0\} \longrightarrow p(x)$ preserving \geq of order $n \iff p \in \mathcal{P}_n$.

1) If $p(x) = k_0 + k_1x + \dots + k_mx^m \in \mathcal{P}_n \implies k_0, k_1, \dots, k_{n-1} \geq 0$.

2) If $p(x) \in \mathcal{P}_n$ and $p(x)$ has some negative coefficient $\implies \text{degree}(p(x)) > n$.

3) $p(x) \in \mathcal{P}_1 \iff p(x) \geq 0, \forall x \geq 0$.

Lema. If $p(x) = k_0 + k_1x + k_2x^2 + \dots + k_{2n}x^{2n}$ we have

$$p \begin{pmatrix} 0 & b \\ b & 0 \end{pmatrix} = \begin{pmatrix} k_0 + k_2b^2 + \dots + k_{2n}b^{2n} & k_1b + k_3b^3 + \dots + k_{2n-1}b^{2n-1} \\ k_1b + k_3b^3 + \dots + k_{2n-1}b^{2n-1} & k_0 + k_2b^2 + \dots + k_{2n}b^{2n} \end{pmatrix}$$

and if $p(x) = k_0 + k_1x + k_2x^2 + \dots + k_{2n+1}x^{2n+1}$ we have

$$p \begin{pmatrix} 0 & b \\ b & 0 \end{pmatrix} = \begin{pmatrix} k_0 + k_2b^2 + \dots + k_{2n}b^{2n} & k_1b + k_3b^3 + \dots + k_{2n+1}b^{2n+1} \\ k_1b + k_3b^3 + \dots + k_{2n+1}b^{2n+1} & k_0 + k_2b^2 + \dots + k_{2n}b^{2n} \end{pmatrix}$$

9. Do nontrivial polynomial functions that preserve nonnegativity exist?

$\mathcal{P}_n = \{p(x) : p(A) \geq 0, \forall A_{n \times n} \geq 0\} \longrightarrow p(x)$ preserving \geq of order $n \iff p \in \mathcal{P}_n$.

1) If $p(x) = k_0 + k_1x + \dots + k_mx^m \in \mathcal{P}_n \implies k_0, k_1, \dots, k_{n-1} \geq 0$.

2) If $p(x) \in \mathcal{P}_n$ and $p(x)$ has some negative coefficient $\implies \text{degree}(p(x)) > n$.

3) $p(x) \in \mathcal{P}_1 \iff p(x) \geq 0, \forall x \geq 0$.

Lema. If $p(x) = k_0 + k_1x + k_2x^2 + \dots + k_{2n}x^{2n}$ we have

$$p \begin{pmatrix} 0 & b \\ b & 0 \end{pmatrix} = \begin{pmatrix} k_0 + k_2b^2 + \dots + k_{2n}b^{2n} & k_1b + k_3b^3 + \dots + k_{2n-1}b^{2n-1} \\ k_1b + k_3b^3 + \dots + k_{2n-1}b^{2n-1} & k_0 + k_2b^2 + \dots + k_{2n}b^{2n} \end{pmatrix}$$

and if $p(x) = k_0 + k_1x + k_2x^2 + \dots + k_{2n+1}x^{2n+1}$ we have

$$p \begin{pmatrix} 0 & b \\ b & 0 \end{pmatrix} = \begin{pmatrix} k_0 + k_2b^2 + \dots + k_{2n}b^{2n} & k_1b + k_3b^3 + \dots + k_{2n+1}b^{2n+1} \\ k_1b + k_3b^3 + \dots + k_{2n+1}b^{2n+1} & k_0 + k_2b^2 + \dots + k_{2n}b^{2n} \end{pmatrix}$$

4) If $p(x) = k_0 + k_1x + \dots + k_mx^m \in \mathcal{P}_2$, then

i) $k_0 > 0, k_1 > 0$ (the first nonzero even (and odd) coefficient must be positive),

ii) If m even: $k_m > 0$ and $k_{m-1} > 0$ (the last nonzero odd coefficient must be positive).

iii) If m odd: $k_m > 0$ and $k_{m-1} > 0$ (the last nonzero even coefficient must be positive).

9. Do nontrivial polynomial functions that preserve nonnegativity exist?

5) $p(x) \in \mathcal{P}_n \implies p(x) \in \mathcal{P}_k, \forall k < n.$

6) If $p(x) = k_0 + k_1x + \dots + k_mx^m \in \mathcal{P}_n$, then

i) $k_0 \geq 0, k_1 \geq 0, \dots, k_{n-1} \geq 0,$

ii) If m even: $k_m > 0$ and $k_{m-1} > 0$ (the last nonzero odd coefficient must be positive).

iii) If m odd: $k_m > 0$ and $k_{m-1} > 0$ (the last nonzero even coefficient must be positive).

9. Do nontrivial polynomial functions that preserve nonnegativity exist?

5) $p(x) \in \mathcal{P}_n \implies p(x) \in \mathcal{P}_k, \forall k < n.$

6) If $p(x) = k_0 + k_1x + \dots + k_mx^m \in \mathcal{P}_n$, then

i) $k_0 \geq 0, k_1 \geq 0, \dots, k_{n-1} \geq 0,$

ii) If m even: $k_m > 0$ and $k_{m-1} > 0$ (the last nonzero odd coefficient must be positive).

iii) If m odd: $k_m > 0$ and $k_{m-1} > 0$ (the last nonzero even coefficient must be positive).

7) If $p(x) \in \mathcal{P}_n$ and $p(x)$ has some negative coefficient, then $\text{degree}(p(x)) \geq n + 2.$

8) If $\text{degree}(p(x)) \leq 3$ and $p(x) \in \mathcal{P}_2$, then all coefficients are nonnegative.

9. Do nontrivial polynomial functions that preserve nonnegativity exist?

5) $p(x) \in \mathcal{P}_n \implies p(x) \in \mathcal{P}_k, \forall k < n.$

6) If $p(x) = k_0 + k_1x + \dots + k_mx^m \in \mathcal{P}_n$, then

i) $k_0 \geq 0, k_1 \geq 0, \dots, k_{n-1} \geq 0,$

ii) If m even: $k_m > 0$ and $k_{m-1} > 0$ (the last nonzero odd coefficient must be positive).

iii) If m odd: $k_m > 0$ and $k_{m-1} > 0$ (the last nonzero even coefficient must be positive).

7) If $p(x) \in \mathcal{P}_n$ and $p(x)$ has some negative coefficient, then $\text{degree}(p(x)) \geq n + 2.$

8) If $\text{degree}(p(x)) \leq 3$ and $p(x) \in \mathcal{P}_2$, then all coefficients are nonnegative.

9) $p(x) = 2 + x - k_2x^2 + x^3 + x^4 \in \mathcal{P}_2 \iff -\frac{\sqrt{3}}{72}(8k_2 + 3)^{3/2} + \frac{1}{2}k_2 + \frac{9}{8} \geq 0$

(approximately $k_2 < 2,1699$).

9. Do nontrivial polynomial functions that preserve nonnegativity exist?

5) $p(x) \in \mathcal{P}_n \implies p(x) \in \mathcal{P}_k, \quad \forall k < n.$

6) If $p(x) = k_0 + k_1x + \dots + k_mx^m \in \mathcal{P}_n$, then

i) $k_0 \geq 0, k_1 \geq 0, \dots, k_{n-1} \geq 0,$

ii) If m even: $k_m > 0$ and $k_{m-1} > 0$ (the last nonzero odd coefficient must be positive).

iii) If m odd: $k_m > 0$ and $k_{m-1} > 0$ (the last nonzero even coefficient must be positive).

7) If $p(x) \in \mathcal{P}_n$ and $p(x)$ has some negative coefficient, then $\text{degree}(p(x)) \geq n + 2.$

8) If $\text{degree}(p(x)) \leq 3$ and $p(x) \in \mathcal{P}_2$, then all coefficients are nonnegative.

9) $p(x) = 2 + x - k_2x^2 + x^3 + x^4 \in \mathcal{P}_2 \iff -\frac{\sqrt{3}}{72}(8k_2 + 3)^{3/2} + \frac{1}{2}k_2 + \frac{9}{8} \geq 0$

(approximately $k_2 < 2,1699$).

10) $p(x) = k_0 + k_1x + k_2x^2 - k_3x^3 + k_4x^4 + k_5x^5 \in \mathcal{P}_3, k_i \geq 0?$

$p(x) = k_0 + k_1x + k_2x^2 - k_3x^3 - k_4x^4 + k_5x^5 + k_6x^6 \in \mathcal{P}_4, k_i \geq 0?$

10. Open problems in NIEP

10. Open problems in NIEP

If $\sigma = \text{Spec}(A \geq 0)$ and $p(x) \in \mathcal{P}_n$, then $p(\sigma) = \text{Spec}(p(A) \geq 0)$ must verify the necessary conditions for the NIEP: $\forall k, m \geq 1$

$$s_k(\sigma) \geq 0 \longrightarrow s_k(p(\sigma)) \geq 0$$

$$\text{JLL} \quad [s_k(\sigma)]^m \leq n^{m-1} s_{km}(\sigma) \longrightarrow [s_k(p(\sigma))]^m \leq n^{m-1} s_{km}(p(\sigma))$$

$$\text{Holtz} \quad \rho(A) - \sigma \text{ verify Nw. Ineq.} \longrightarrow \rho(p(A)) - p(\sigma) \text{ verify Nw. Ineq.}$$

$$\text{CC} \quad k_j \leq k_j^{\max}, j \leq 3, \text{ for } P_A(x) \longrightarrow k'_j \leq k_j^{\max}, j \leq 3, \text{ for } P_{p(A)}(x)$$

10. Open problems in NIEP

If $\sigma = \text{Spec}(A \geq 0)$ and $p(x) \in \mathcal{P}_n$, then $p(\sigma) = \text{Spec}(p(A) \geq 0)$ must verify the necessary conditions for the NIEP: $\forall k, m \geq 1$

$$s_k(\sigma) \geq 0 \longrightarrow s_k(p(\sigma)) \geq 0$$

$$\text{JLL} \quad [s_k(\sigma)]^m \leq n^{m-1} s_{km}(\sigma) \longrightarrow [s_k(p(\sigma))]^m \leq n^{m-1} s_{km}(p(\sigma))$$

$$\text{Holtz} \quad \rho(A) - \sigma \text{ verify Nw. Ineq.} \longrightarrow \rho(p(A)) - p(\sigma) \text{ verify Nw. Ineq.}$$

$$\text{CC} \quad k_j \leq k_j^{\max}, j \leq 3, \text{ for } P_A(x) \longrightarrow k'_j \leq k'_j{}^{\max}, j \leq 3, \text{ for } P_{p(A)}(x)$$

¿Is each extended condition independent of the original condition?

10. Open problems in NIEP

If $\sigma = \text{Spec}(A \geq 0)$ and $p(x) \in \mathcal{P}_n$, then $p(\sigma) = \text{Spec}(p(A) \geq 0)$ must verify the necessary conditions for the NIEP: $\forall k, m \geq 1$

$$s_k(\sigma) \geq 0 \longrightarrow s_k(p(\sigma)) \geq 0$$

$$\text{JLL} \quad [s_k(\sigma)]^m \leq n^{m-1} s_{km}(\sigma) \longrightarrow [s_k(p(\sigma))]^m \leq n^{m-1} s_{km}(p(\sigma))$$

$$\text{Holtz} \quad \rho(A) - \sigma \text{ verify Nw. Ineq.} \longrightarrow \rho(p(A)) - p(\sigma) \text{ verify Nw. Ineq.}$$

$$\text{CC} \quad k_j \leq k_j^{\max}, j \leq 3, \text{ for } P_A(x) \longrightarrow k'_j \leq k'_j{}^{\max}, j \leq 3, \text{ for } P_{p(A)}(x)$$

¿Is each extended condition independent of the original condition?

¿Are the extended conditions mutually independent?

10. Open problems in NIEP

If $\sigma = \text{Spec}(A \geq 0)$ and $p(x) \in \mathcal{P}_n$, then $p(\sigma) = \text{Spec}(p(A) \geq 0)$ must verify the necessary conditions for the NIEP: $\forall k, m \geq 1$

$$s_k(\sigma) \geq 0 \longrightarrow s_k(p(\sigma)) \geq 0$$

$$\text{JLL} \quad [s_k(\sigma)]^m \leq n^{m-1} s_{km}(\sigma) \longrightarrow [s_k(p(\sigma))]^m \leq n^{m-1} s_{km}(p(\sigma))$$

$$\text{Holtz} \quad \rho(A) - \sigma \text{ verify Nw. Ineq.} \longrightarrow \rho(p(A)) - p(\sigma) \text{ verify Nw. Ineq.}$$

$$\text{CC} \quad k_j \leq k_j^{\max}, j \leq 3, \text{ for } P_A(x) \longrightarrow k'_j \leq k'_j{}^{\max}, j \leq 3, \text{ for } P_{p(A)}(x)$$

¿Is each extended condition independent of the original condition?

¿Are the extended conditions mutually independent?

¿Are the extended conditions independent of the original conditions?

10. Open problems in NIEP

If $\sigma = \text{Spec}(A \geq 0)$ and $p(x) \in \mathcal{P}_n$, then $p(\sigma) = \text{Spec}(p(A) \geq 0)$ must verify the necessary conditions for the NIEP: $\forall k, m \geq 1$

$$s_k(\sigma) \geq 0 \longrightarrow s_k(p(\sigma)) \geq 0$$

JLL $[s_k(\sigma)]^m \leq n^{m-1} s_{km}(\sigma) \longrightarrow [s_k(p(\sigma))]^m \leq n^{m-1} s_{km}(p(\sigma))$

Holtz $\rho(A) - \sigma$ verify Nw. Ineq. $\longrightarrow \rho(p(A)) - p(\sigma)$ verify Nw. Ineq.

CC $k_j \leq k_j^{\max}, j \leq 3$, for $P_A(x) \longrightarrow k'_j \leq k'_j^{\max}, j \leq 3$, for $P_{p(A)}(x)$

¿Is each extended condition independent of the original condition?

¿Are the extended conditions mutually independent?

¿Are the extended conditions independent of the original conditions?

J.P. D'Angelo, *Inequalities from Complex Analysis*, The Carus Mathematical Monographs, The Mathematical Association of America, 2002.

$p(x) > 0, \forall x \geq 0 \iff (1+x)^n p(x) = r(x)$, with $n \in \mathbb{N}$ and $r(x)$ with positive coef.

$p(x) \geq 0, \forall x \iff p(x)$ is a sum of square polynomials.

To characterize $\mathcal{P}_n = \{p(x) : p(A) \geq 0, \forall A_{n \times n} \geq 0\}$ in D'Angelo terms.

¡Thank you
for your attention!