## CHAPTER III

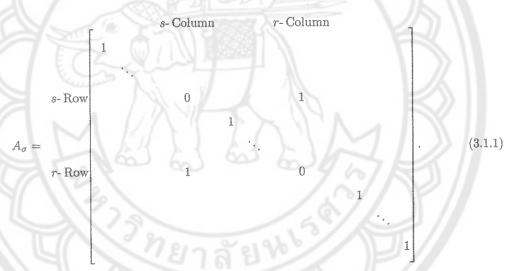
## MAIN RESULT

## 3.1 Some Auxiliary Results

In this section, we give some condition for nonsingularity of sum of two permutation matrices.

Lemma 3.1.1. If  $\sigma = (rs)$  be a transposition in  $S_n$  where  $1 \le r < s \le n$ , and let  $A \in M_n(\mathbb{R})$  be the permutation matrix corresponded to  $\sigma$ , then the system of linear equation  $(I + A)\mathbf{x} = \mathbf{b}$  has infinitely many solutions.

Proof.



Let  $I \in M_n(\mathbb{R})$  be the identity matrix, we have

$$s ext{-Column}$$
  $r ext{-Column}$ 

$$s- \text{Row} \qquad 1 \qquad 1 \qquad 2 \qquad . \qquad (3.1.2)$$

$$r ext{-Row} \qquad 1 \qquad 1 \qquad 2 \qquad . \qquad 2 \qquad . \qquad 2$$

Now consider a matrix equation

$$(I + A_{\sigma})\mathbf{x} = \bar{\mathbf{0}} \tag{3.1.3}$$

where

$$\mathbf{x} = \begin{bmatrix} k_1 \\ k_2 \\ \vdots \\ k_n \end{bmatrix}, \quad \text{and} \quad \bar{\mathbf{0}} = \begin{bmatrix} 0 \\ 0 \\ \vdots \\ 0 \end{bmatrix} \in M_{n,1}(\mathbb{R})$$

we get the corresponding homogeneous system of linear equations

$$\begin{cases}
2k_1 & = 0, \\
\vdots & \vdots \\
k_r & + k_s & = 0, \\
\vdots & \vdots \\
k_s & + k_r & = 0, \\
\vdots & \vdots \\
2k_n & = 0.
\end{cases} (3.1.4)$$

It is easy to see that  $(\operatorname{rank} I + A_{\sigma} = n - 1 < n)$ , therefore the homogeneous system of linear equations (3.1.3) or (3.1.4) is consistent and it has infinitely many solutions.

Similarly, if  $\sigma \in S_n$  is product of two or more disjoint transpositions  $\tau_1, \tau_2, \ldots, \tau_k$ , i.e.  $\sigma = \tau_1, \tau_2, \ldots, \tau_k$ , and  $A_{\sigma} \in M_n(\mathbb{R})$  is the corresponding permutation matrix of  $\sigma$  then the homogeneous systems  $(I + A_{\sigma})\mathbf{x} = \bar{\mathbf{0}}$  is also has infinitely many solutions.

Now, suppose  $\sigma = (j_1 j_2 j_3)$  is a cycle of length 3 where  $1 \leq j_1, j_2, j_3 \leq n$  and A is the permutation matrix corresponding to  $\sigma$ , the homogeneous system of linear equations  $(I - A_{\sigma})\mathbf{x} = \bar{\mathbf{0}}$  must has unique solution that is

$$k_1=k_2=\cdots=k_n=0.$$

For example, let  $\sigma=(123)\in S_4$  and let  $A\in M_4$  be the corresponding permutation matrix. We have

$$A_{\sigma} = egin{bmatrix} 0 & 0 & 1 & 0 \ 1 & 0 & 0 & 0 \ 0 & 1 & 0 & 0 \ 0 & 0 & 0 & 1 \end{bmatrix} \quad ext{and} \quad I + A_{\sigma} = egin{bmatrix} 1 & 0 & 1 & 0 \ 1 & 1 & 0 & 0 \ 0 & 1 & 1 & 0 \ 0 & 0 & 0 & 2 \end{bmatrix}.$$

We must show that  $\det(I + A_{\sigma}) \neq 0$  equivalently the row vectors of  $I + A_{\sigma}$ , that are  $\mathbf{e}_1 + \mathbf{e}_3$ ,  $\mathbf{e}_1 + \mathbf{e}_2$ ,  $\mathbf{e}_2 + \mathbf{e}_3$ ,  $2\mathbf{e}_4$  are linearly independent, where  $\{\mathbf{e}_1, \mathbf{e}_2, \mathbf{e}_3, \mathbf{e}_4\}$  is the standard basis for  $\mathbb{R}^4$ .

Let  $c_1, c_2, c_3, c_4 \in \mathbb{R}$  such that

$$c_1(\mathbf{e}_1 + \mathbf{e}_3) + c_2(\mathbf{e}_1 + \mathbf{e}_2) + c_3(\mathbf{e}_2 + \mathbf{e}_3) + c_4(2\mathbf{e}_4) = 0,$$

we have

$$(c_1 + c_2)\mathbf{e}_1 + (c_2 + c_3)\mathbf{e}_2 + (c_3 + c_1)\mathbf{e}_3 + 2c_4\mathbf{e}_4 = 0.$$

Since  $\{e_1, e_2, e_3, e_4\}$  is the standard basis for  $\mathbb{R}^4$ , it is linearly independent set, we get a homogeneous system of linear equations,

$$\begin{cases} c_1 + c_2 & = 0, \\ c_2 + c_3 & = 0, \\ c_1 + c_3 & = 0, \\ 2c_4 = 0, \end{cases}$$

that is

$$\begin{cases} c_1 &= -c_2, \\ c_2 &= -c_3, \\ c_3 &= -c_1, \\ 2c_4 &= 0, \end{cases}$$

equivalently,

$$\begin{cases} c_1 = -c_1, \\ c_2 = c_1, \\ c_3 = -c_1, \\ c_4 = 0. \end{cases}$$

Now  $c_1 = -c_1$  if and only if  $c_1 = 0$ . This implies

$$c_1 = c_2 = c_3 = c_4 = 0.$$

Therefore the set of row vectors  $\{e_1 + e_3, e_1 + e_2, e_2 + e_3, 2e_4\}$  is linearly independent and  $\det(I + A_{\sigma}) \neq 0$ .

Theorem 3.1.2. Let  $\rho \in S_n$  be a cycle of even length. Then  $\det(I + A_\rho) = 0$  where  $A_\rho$  is a permutation matrix corresponded to  $\rho$ .

*Proof.* If  $\rho = (rs)$  is a transposition in  $S_n$  where  $1 \le r < s \le n$ , by Lemma 3.1.1, we have that  $\det(I + A_\rho) = 0$ .

If  $\rho = (pqrs)$  where  $1 \le p < q < r < s \le n$  then we have the permutation matrix corresponded to  $\rho$ ,

where  $\{e_1, e_2, \dots, e_n\}$  is the standard basis for  $\mathbb{R}^n$ . Note that the rows except, p, q, r, s rows of the matrix  $I + A_\rho$ , appears 2 in the diagonal positions and 0 in else. To show that the set of vectors

$$\{2e_1, \ldots, (e_p + e_s), \ldots, (e_q + e_p), \ldots, (e_r + e_q), \ldots, (e_s + e_r), \ldots, 2e_n\}$$

is linearly dependent, let  $k_1, k_2, \ldots, k_n \in \mathbb{R}$  and

$$2k_1\mathbf{e}_1 + 2k_2\mathbf{e}_2 + \ldots + k_p(\mathbf{e}_p + \mathbf{e}_s) + \ldots + k_q(\mathbf{e}_q + \mathbf{e}_p) + \ldots + k_r(\mathbf{e}_r + \mathbf{e}_q) + \ldots + k_s(\mathbf{e}_s + \mathbf{e}_r) + \ldots + 2k_n\mathbf{e}_n = 0,$$

thus

$$2k_1\mathbf{e}_1 + 2k_2\mathbf{e}_2 + \ldots + (k_p + k_q)\mathbf{e}_p + \ldots + (k_q + k_r)\mathbf{e}_q + \ldots + (k_r + k_s)\mathbf{e}_r + \ldots + (k_s + k_p)\mathbf{e}_s + \ldots + 2k_n\mathbf{e}_n = 0.$$

Since  $\{e_1, e_2, \dots, e_n\}$  is linearly independent, we have a system of homogeneous linear equations

$$\begin{cases} 2k_1 & = 0, \\ 2k_2 & = 0, \\ \vdots & \vdots \\ k_p + k_q & = 0, \\ \vdots & \vdots & \\ k_q + k_r & = 0, \\ \vdots & \vdots & \\ k_r + k_s & = 0, \\ \vdots & \vdots & \\ k_s + k_p & = 0, \\ \vdots & \vdots & \\ 2k_n & = 0, \end{cases}$$

that is  $k_1=k_2=\cdots=k_n=0$  excepts  $k_p,k_q,k_r,k_s$  and

$$\begin{cases} k_p &= -k_q, \\ k_q &= -k_r, \\ k_r &= -k_s, \\ k_s &= -k_p. \end{cases}$$

that is

$$\begin{cases}
k_p = k_p, \\
k_q = -k_p, \\
k_r = k_p, \\
k_s = -k_p.
\end{cases}$$
(3.1.5)

Therefore  $k_p$  is the parameter of the last system, the system has infinitely many solution. So that the set of vectors

$$\{e_1, \ldots, (e_p + e_s), \ldots, (e_q + e_p), \ldots, (e_r + e_q), \ldots, (e_s + e_r), \ldots, e_n\}$$

is linearly dependent. By Theorem 2.2.3 assert that  $\det(I + A_{\rho}) = 0$ .

Similarly, in any cycle of even length,  $\rho := (i_1, i_2, \dots, i_r)$  where r is even (3.1.5) become

$$\begin{cases} k_{i_1} &= k_{i_1}, \\ k_{i_2} &= -k_{i_1}, \\ k_{i_3} &= k_{i_1}, \\ \vdots \\ k_{i_r} &= -k_{i_1}. \end{cases}$$

So  $\{\mathbf{e}_1, \dots, (\mathbf{e}_{p_1} + \mathbf{e}_{p_i}), \dots, (\mathbf{e}_{p_2} + \mathbf{e}_{p_1}), \dots, (\mathbf{e}_{p_3} + \mathbf{e}_{p_2}), \dots, (\mathbf{e}_{p_i} + \mathbf{e}_{p_{i-1}}), \dots, \mathbf{e}_n\}$ , is linearly dependent, which implies that  $\det(I + A_\rho) = 0$ .

Theorem 3.1.3. Let  $\rho \in S_n$  be a cycle of odd length. Then  $\det(I + A_\rho) \neq 0$  where  $A_\rho$  is permutation matrix corresponded to  $\rho$ .

*Proof.* If  $\rho = (rst)$  where  $1 \le r < s < t \le n$ .

We have the permutation matrix corresponded to  $\rho$ ,

$$r ext{-}\operatorname{Row} egin{bmatrix} \mathbf{e}_1 \\ \vdots \\ \mathbf{e}_r \\ \mathbf{e}_s \\ \vdots \\ \mathbf{e}_n \end{bmatrix}, \quad \text{so that} \quad I + A_{
ho} = s ext{-}\operatorname{Row} egin{bmatrix} \mathbf{e}_1 \\ \vdots \\ \mathbf{e}_r + \mathbf{e}_t \\ \vdots \\ \mathbf{e}_r + \mathbf{e}_s \\ \vdots \\ \mathbf{e}_r \end{bmatrix}$$

Note that the rows except, r, s, t rows of the matrix  $I + A_{\rho}$ , appears 2 in the diagonal positions and 0 in else.

To show that  $\{2\mathbf{e}_1, 2\mathbf{e}_2, \dots, 2\mathbf{e}_{r-1}, (\mathbf{e}_r+\mathbf{e}_t), \dots, (\mathbf{e}_s+\mathbf{e}_r), \dots, (\mathbf{e}_t+\mathbf{e}_s), \dots, 2\mathbf{e}_n\}$  is linearly independent.

Let 
$$k_1, k_2, \ldots, k_n \in \mathbb{R}$$
 and

$$2k_1\mathbf{e}_1 + 2k_2\mathbf{e}_2 + \ldots + 2k_{r-1}\mathbf{e}_{r-1} + k_r(\mathbf{e}_r + \mathbf{e}_t) + \ldots + k_s(\mathbf{e}_s + \mathbf{e}_r) + \ldots + k_t(\mathbf{e}_t + \mathbf{e}_s) + 2k_n\mathbf{e}_n = 0,$$
thus

$$2k_1\mathbf{e}_1 + 2k_2\mathbf{e}_2 + \ldots + 2k_{r-1}\mathbf{e}_{r-1} + (k_r + k_s)\mathbf{e}_r + \ldots + (k_s + k_t)\mathbf{e}_s + \ldots + (k_r + k_t)\mathbf{e}_t + \ldots + 2k_n\mathbf{e}_n = 0.$$

Since  $\{e_1, e_2, \dots, e_n\}$  is linearly independent, we have a system of homogeneous linear equations

$$\begin{cases} 2k_1 & = 0, \\ 2k_2 & = 0, \\ \vdots & \vdots \\ k_r + k_s & = 0, \\ \vdots & \vdots \\ k_s + k_t & = 0, \\ \vdots & \vdots \\ k_r + k_t & = 0, \\ \vdots & \vdots \\ 2k_n & = 0. \end{cases}$$

that is  $k_1 = k_2 = \cdots = k_n = 0$  excepts  $k_r, k_s, k_t$  and

$$\begin{cases} k_r &= -k_s, \\ k_s &= -k_t, \\ k_t &= -k_r. \end{cases}$$

that is

$$\begin{cases} k_r = -k_r, \\ k_s = k_r, \\ k_t = -k_r. \end{cases}$$

$$(3.1.6)$$

Since  $k_r = -k_r$  implies that  $k_r = 0$ , and  $k_s = 0$ . So

$$\{2e_1, 2e_2, \dots, 2e_{r-1}, (e_r + e_t), \dots, (e_s + e_r), \dots, (e_t + e_s), \dots, 2e_n\}$$

is linearly independent. That is  $\det(I + A_{\rho}) \neq 0$ .

Similarly, in any cycle of odd length  $\rho := (j_1 j_2 \dots j_s)$  where r is odd (3.1.6) become

$$\begin{cases} k_{j_1} &= -k_{j_1}, \\ k_{j_2} &= k_{j_1}, \\ k_{j_3} &= -k_{j_1}, \\ \vdots \\ k_{j_s} &= -k_{j_1}, \end{cases}$$

which implies  $k_1 = k_1 = \cdots = k_n = 0$ , so

$$\{e_1,\ldots,(e_{j_1}+e_{j_r}),\ldots,(e_{j_2}+e_{j_1}),\ldots,(e_{j_3}+e_{j_2}),\ldots,(e_{j_s}+e_{j_{s-1}}),\ldots,e_n\},$$

is linearly independent, which implies that  $\det(I + A_{\rho}) \neq 0$ .

Theorem 3.1.4. Let  $\sigma = \rho_1 \rho_2 \dots \rho_t \in S_n$  where  $1 \leq t \leq n$  and  $\rho_\ell$ ,  $1 \leq \ell \leq t$  is one cycle of even length then  $\det(I + A_\sigma) = 0$ , where  $A_\sigma$  the permutation matrix corresponded to  $\sigma$ .

*Proof.* Let  $A_{\sigma}$  be the permutation matrix corresponded to  $\sigma$ . If  $\sigma = (pq)(rst)$  where  $1 \le p < q < r < s < t \le n$ , then

Note that each rows except p, q, r, s, t rows has 2 in diagonal position. To show that

$$\{2e_1,\ldots,(e_p+e_q),\ldots,(e_q+e_p),\ldots,(e_r+e_t),\ldots,(e_s+e_r),\ldots,(e_t+e_s),\ldots,2e_n\}$$

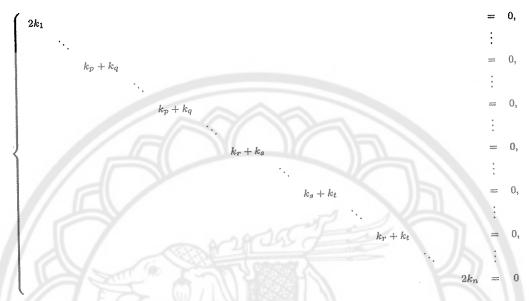
is linearly dependent. Let  $k_1, k_2, \ldots, k_n \in \mathbb{R}$  and

$$2k_1\mathbf{e}_1 + 2k_2\mathbf{e}_2 + \dots + k_p(\mathbf{e}_p + \mathbf{e}_q) + \dots + k_q(\mathbf{e}_q + \mathbf{e}_p) + \dots + k_r(\mathbf{e}_r + \mathbf{e}_t) + \dots + k_s(\mathbf{e}_s + \mathbf{e}_r) + \dots + k_t(\mathbf{e}_t + \mathbf{e}_s) + \dots + k_t(\mathbf{e}_t + \mathbf{e$$

thus

$$2k_1\mathbf{e}_1 + 2k_2\mathbf{e}_2 + \dots + (k_p + k_q)\mathbf{e}_p + \dots + (k_p + k_q)\mathbf{e}_q + \dots + (k_r + k_s)\mathbf{e}_r + \dots + (k_s + k_t)\mathbf{e}_s + \dots + (k_r + k_t)\mathbf{e}_t + \dots + 2k_n\mathbf{e}_n = 0.$$

Since  $\{e_1, e_2, \dots, e_n\}$  is linearly independent, we have a system of homogeneous linear equations



that is  $k_1 = k_2 = \cdots = k_n = 0$  excepts  $k_p, k_q, k_r, k_s, k_t$  and

$$\begin{cases} k_p &= -k_q, \\ k_q &= -k_p, \\ k_r &= -k_s, \\ k_s &= -k_t, \\ k_t &= -k_r \end{cases}$$

that is

$$\begin{cases}
k_p = k_p, \\
k_q = -k_p, \\
k_r = -k_r, \\
k_s = k_r, \\
k_t = -k_r.
\end{cases} (3.1.7)$$

Now consider the two subsystems

$$\begin{cases} k_p = k_p, \\ k_q = -k_p, \end{cases} \text{ and } \begin{cases} k_r = -k_r, \\ k_s = k_r, \\ k_t = -k_r. \end{cases}$$

The subsystem

$$\begin{cases} k_r &= -k_r, \\ k_s &= k_r, \\ k_t &= -k_r. \end{cases}$$

has unique solution  $k_r = k_s = k_t = 0$ , since  $k_r = -k_r$  if and only if  $k_r = 0$ . But the subsystem

$$\begin{cases} k_p &= k_p, \\ k_q &= -k_p, \end{cases}$$

has infinitely many solution. Therefore  $\{e_1, \ldots, (e_p + e_q), \ldots, (e_q + e_p), \ldots, (e_r + e_t), \ldots, (e_s + e_r), \ldots, (e_t + e_s), \ldots, e_n\}$  is linearly dependent. That is  $\det(I + A_\sigma) = 0$ .

In general, we consider (3.1.7) in t-subsystem of homogeneous linear equations correspond to  $\rho_1, \rho_2, \ldots, \rho_t$ , we see that if there exists some subsystem corresponding to  $\rho_j$  say, which is of even length then the full system must has infinitely many solution. Therefore  $\det(I + A_{\sigma}) = 0$ . If there is no such any cycles of even length in the permutation  $\sigma$  then  $\det(I + A_{\sigma}) \neq 0$ .

Theorem 3.1.5. If A and B are permutation matrices in P(n) and  $A^{-1}B$  corresponding to permutation  $\sigma = \rho_1 \rho_2 \dots \rho_k \in S_n$  then

- a) A + B is singular, when  $\exists \rho_i, 1 \leq i \leq k$  has even length.
- b) A + B is nonsingular, when  $\forall \rho_j, 1 \leq i \leq k$  has odd length.

*Proof.* Since A is a permutation matrix, it is an orthogonal matrix, then  $A^{-1}$  exists. Consider

$$A^{-1}(A+B) = A^{-1}A + A^{-1}B = I + A^{-1}B := I + C$$

where  $C = A^{-1}B \in P(n)$ .

If C is permutation matrix corresponding a permutation  $\sigma = \rho_1 \rho_2 \dots \rho_k \in$  $S_n$  and  $\exists \rho_i, 1 \leq i \leq k$  has even length, Theorem 3.1.4 assert that  $\det(I + C) = 0$ . Since the matrix A + B is equivalent to the matrix I + C therefore

$$rank(A+B) = rank(I+C),$$

by Theorem 2.2.4. Thus det(A + B) = 0, this prove a).

Similarly, if  $\forall \rho_j$ ,  $1 \leq i \leq k$  has odd length then Theorem 3.1.4 also assert that  $\det(I+C) \neq 0$  that is  $\det(A+B) \neq 0$ , the case b) was proved.

## 3.2 Linear Combination of Permutation Matrices

Theorem 3.2.1. If A and B are permutation matrices in P(n) and  $A^{-1}B$  corresponding to permutation  $\sigma = \rho_1 \rho_2 \dots \rho_k \in S_n$ , and  $c_1, c_2 \in \mathbb{R} \setminus \{0\}$ ,  $c_1 + c_2 \neq 0$ , then

- a)  $c_1A + c_2B$  is singular, when  $\exists \rho_i, 1 \leq i \leq k$  has even length.
- b)  $c_1A + c_2B$  is nonsingular, when  $\forall \rho_j, 1 \leq i \leq k$  has odd length.

*Proof.* Consider the combination  $c_1A + c_2B$  of the permutation  $A, B \in P(n)$ . In a special case, if A = B and  $c_1 + c_2 = 0$  then we have  $c_1A + c_2B = c_1A - c_1A = 0$ . Therefore the combination matrix  $c_1A + c_2B$  is zero matrix.

In general, if  $c_1, c_2 \in \mathbb{R} \setminus \{0\}$ ,  $c_1 + c_2 \neq 0$  consider the matrix  $c_1A + c_2B$ . Since A is permutation matrix, then  $(c_1A)^{-1}$  exists and  $(c_1A)^{-1} = (1/c_1)A^{-1}$ . Consider

$$(c_1A)^{-1}(c_1A + c_2B) = (c_1/c_1)A^{-1}A + (c_2/c_1)A^{-1}B = I + (c_2/c_1)A^{-1}B := I + D$$
  
where  $D = (c_2/c_1)A^{-1}B \in P(n)$ .

If D is permutation matrix corresponding a permutation  $\sigma = \rho_1 \rho_2 \dots \rho_k \in S_n$  and  $\exists \rho_i, 1 \leq i \leq k$  has even length, Theorem 3.1.4 assert that  $\det(I + D) = 0$ .

Since the matrix A + B is equivalent to the matrix I + D therefore

$$\operatorname{rank}(A+B) = \operatorname{rank}(I+D),$$

by Theorem??. Thus det(A + B) = 0, this prove a).

Similarly, if  $\forall \rho_j$ ,  $1 \leq i \leq k$  has odd length then Theorem 3.1.4 also assert that  $\det(I+D) \neq 0$  that is  $\det(A+B) \neq 0$ , the case b) was proved.

Lemma 3.2.2. Let B is a reflection matrix corresponded to  $\sigma = \rho_1 \rho_2 \dots \rho_k$  for some  $k \in \mathbb{N}$ . Then there is at lest one  $\rho_j$  of even length where  $1 \leq j \leq k$ .

Proof. Suppose that B is reflection matrix corresponded to  $\sigma = \rho_1 \rho_2 \dots \rho_j$ . Then  $\det(B) = -1$ . Assume that there is no any even length of  $\sigma$ , that is  $\sigma$  consists of all odd length. Thus it is even permutation, so  $\det(B) = 1$ , which is a contradiction. Hence there is at lest one  $\rho_j$  for some  $1 \leq j \leq k$ , of even length.

Corollary 3.2.3. If A is rotation matrix and B is reflection matrix, then

$$\det(A+B) = \det A + \det B.$$

*Proof.* By Theorem 3.1.4, det(A + B) = 0. Since det(A) = 1 and det(B) = -1, we have

$$\det(A+B) = 0 = -1 + 1 = \det(A) + \det(B).$$