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Technical report No. 618

December 1994

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Abstract

A characterization of interval P -matrices is given. The result implies that a symmetric interval matrix is a P -matrix if and only if it is positive definite (although nonsymmetric matrices may be involved). As a consequence it is proved that the problem of checking whether a symmetric interval matrix is a P -matrix is NP-hard.

Keywords

interval matrix, P -matrix, positive definiteness, NP-hardness

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1 Introduction

As is well known, an $n \times n$ matrix A is called a P -matrix if all its principal minors are positive. P -matrices play an important role in several areas, e.g. in the linear complementarity theory since they guarantee existence and uniqueness of the solution of a linear complementarity problem (see Murty [6]).

A basic characterization of P -matrices was given by Fiedler and Pták [3]: A is a P -matrix if and only if for each $x \in R^n, x \neq 0$ there exists an i such that $x_i(Ax)_i > 0$ holds. This result immediately implies that a *symmetric* matrix A is a P -matrix if and only if it is positive definite. In fact, if A is positive definite, then for each $x \neq 0$, from $\sum_i x_i(Ax)_i = x^T Ax > 0$ it follows that $x_i(Ax)_i > 0$ for some i , hence A is a P -matrix; conversely, if A is a P -matrix, then it is positive definite in view of the Sylvester determinant criterion [6].

In this paper we focus our attention on interval P -matrices. An interval matrix

$$A^I = [\underline{A}, \overline{A}] = \{A; \underline{A} \leq A \leq \overline{A}\},$$

where \underline{A} and \overline{A} are $n \times n$ matrices satisfying $\underline{A} \leq \overline{A}$ (componentwise), is said to be a P -matrix if each $A \in A^I$ is a P -matrix. In section 2 we introduce a finite set of matrices A_z in A^I (whose cardinality is at most 2^{n-1}) such that A^I is a P -matrix if and only if all the matrices A_z are P -matrices (Theorem 3). In view of a similar characterization of positive definiteness of A^I via the matrices A_z (Theorem 4), it is then proved in section 3 that a symmetric interval matrix A^I (i.e., with symmetric bounds $\underline{A}, \overline{A}$) is a P -matrix if and only if it is positive definite (Theorem 6). This is a generalization of the above result for real symmetric matrices, but it is not a simple consequence of it since here nonsymmetric matrices may be involved. As a consequence of this result we obtain that the problem of checking whether a symmetric interval matrix is a P -matrix is NP-hard (Theorem 8). This result shows that the exponential number of test matrices A_z used in the necessary and sufficient condition of Theorem 3 is highly unlikely to be essentially reducible.

2 Characterizations

Let us introduce an auxiliary set

$$Z = \{z \in R^n; z_j \in \{-1, 1\} \text{ for } j = 1, \dots, n\},$$

i.e. the set of all ± 1 -vectors. The cardinality of Z is obviously 2^n . For an interval matrix

$$A^I = [\underline{A}, \overline{A}],$$

we define matrices $A_z, z \in Z$ by

$$(A_z)_{ij} = \frac{1}{2}(\underline{A}_{ij} + \overline{A}_{ij}) - \frac{1}{2}(\overline{A}_{ij} - \underline{A}_{ij})z_i z_j$$

($i, j = 1, \dots, n$). Clearly, $(A_z)_{ij} = \underline{A}_{ij}$ if $z_i z_j = 1$ and $(A_z)_{ij} = \overline{A}_{ij}$ if $z_i z_j = -1$, hence $A_z \in A^I$ for each $z \in Z$, and the number of mutually different matrices A_z is at most

2^{n-1} (since $A_{-z} = A_z$ for each $z \in Z$), and equal to 2^{n-1} if $\underline{A} < \overline{A}$. The properties in question (P -property and positive definiteness) will be formulated below in terms of the finite set of matrices $A_z, z \in Z$. For a vector $x \in R^n$, let us define its sign vector

$$z = \operatorname{sgn} x$$

by

$$z_i = \begin{cases} 1 & \text{if } x_i \geq 0 \\ -1 & \text{if } x_i < 0 \end{cases}$$

($i = 1, \dots, n$), so that $\operatorname{sgn} x \in Z$. For a matrix $A = (A_{ij})$ we introduce its absolute value by $|A| = (|A_{ij}|)$; a similar notation also applies to vectors.

The basic property of the matrices $A_z, z \in Z$, is summed up in the following auxiliary result; notice that no assumptions on A^I are made.

Theorem 1 *Let A^I be an $n \times n$ interval matrix, $x \in R^n$, and let $z = \operatorname{sgn} x$. Then for each $A \in A^I$ and each $i \in \{1, \dots, n\}$ we have*

$$(1) \quad x_i(Ax)_i \geq x_i(A_zx)_i.$$

Proof. Let $A \in A^I$ and $i \in \{1, \dots, n\}$. Then

$$\begin{aligned} |x_i(Ax)_i - x_i((\frac{1}{2}(\underline{A} + \overline{A}))x)_i| &= |x_i((A - \frac{1}{2}(\underline{A} + \overline{A}))x)_i| \\ &\leq |x_i|(|A - \frac{1}{2}(\underline{A} + \overline{A})| \cdot |x|)_i \leq |x_i|(\frac{1}{2}(\overline{A} - \underline{A})|x|)_i, \end{aligned}$$

hence

$$x_i(Ax)_i \geq x_i((\frac{1}{2}(\underline{A} + \overline{A}))x)_i - |x_i|(\frac{1}{2}(\overline{A} - \underline{A})|x|)_i.$$

Since $z = \operatorname{sgn} x$, we have $|x_j| = z_j x_j$ for each j , hence

$$\begin{aligned} x_i(Ax)_i &\geq \sum_j (\frac{1}{2}(\underline{A}_{ij} + \overline{A}_{ij}) - \frac{1}{2}(\overline{A}_{ij} - \underline{A}_{ij})z_i z_j) x_i x_j \\ &= \sum_j (A_z)_{ij} x_i x_j = x_i(A_zx)_i, \end{aligned}$$

which concludes the proof. \square

As the first consequence of this result, we prove a Fiedler–Pták type characterization of interval P -matrices. Notice that the inequality holds "uniformly" here:

Theorem 2 *An interval matrix A^I is a P -matrix if and only if for each $x \in R^n$, $x \neq 0$, there exists an $i \in \{1, \dots, n\}$ such that*

$$(2) \quad x_i(Ax)_i > 0$$

holds for each $A \in A^I$.

Proof. If (2) holds, then each $A \in A^I$ is a P -matrix by the Fiedler–Pták theorem. Conversely, let A^I be a P -matrix and let $x \neq 0$. Put $z = \operatorname{sgn} x$, then A_z is a P -matrix, hence by the Fiedler–Pták theorem we have $x_i(A_zx)_i > 0$ for some i . Then (1) implies $x_i(Ax)_i \geq x_i(A_zx)_i > 0$ for each $A \in A^I$, and we are done. \square

The following characterization, however, turns out to be much more useful:

Theorem 3 A^I is a P -matrix if and only if each $A_z, z \in Z$, is a P -matrix.

Proof. If A^I is a P -matrix, then each $A_z \in A^I$ is obviously also a P -matrix. Conversely, let each $A_z, z \in Z$, be a P -matrix. Let $x \in R^n, x \neq 0$, and let $z = \text{sgn } x$. Since A_z is a P -matrix, there exists an i with $x_i(A_z x)_i > 0$, then from Theorem 1 we obtain $x_i(Ax)_i \geq x_i(A_z x)_i > 0$ for each $A \in A^I$, hence A^I is a P -matrix by Theorem 2. \square

Another finite characterization of interval P -matrices, formulated in different terms, was proved by Bialas and Garloff [1].

In analogy with the terminology introduced for P -matrices, an interval matrix A^I is said to be positive definite if each $A \in A^I$ is positive definite (i.e., satisfies $x^T A x > 0$ for each $x \neq 0$). The following theorem was proved in [9, Thm. 2]. We give here another proof of this result to make the paper self-contained and to demonstrate that it is a simple consequence of Theorem 1:

Theorem 4 A^I is positive definite if and only if each $A_z, z \in Z$, is positive definite.

Proof. The "only if" part is obvious since $A_z \in A^I$ for each $z \in Z$. To prove the "if" part, take an $A \in A^I$ and $x \in R^n, x \neq 0$. For $z = \text{sgn } x$, from Theorem 1 we have

$$x_i(Ax)_i \geq x_i(A_z x)_i$$

for each i , hence

$$x^T A x = \sum_i x_i(Ax)_i \geq \sum_i x_i(A_z x)_i = x^T A_z x > 0,$$

so that A is positive definite. Thus, by definition, A^I is positive definite. \square

The last two theorems reveal that both the P -property and positive definiteness of interval matrices are characterized by the same finite subset of matrices $A_z \in A^I, z \in Z$. This relationship will become even more apparent in the case of symmetric interval matrices which we shall consider in the next section.

3 Symmetric interval matrices

For an interval matrix $A^I = [\underline{A}, \overline{A}]$, define an associated interval matrix A_s^I by

$$A_s^I = \left[\frac{1}{2}(\underline{A} + \underline{A}^T), \frac{1}{2}(\overline{A} + \overline{A}^T) \right].$$

A^I is called *symmetric* if $A^I = A_s^I$, which is clearly the case if and only if both \underline{A} and \overline{A} are symmetric. Hence, A_s^I is always a symmetric interval matrix. The relationship between positive definiteness and P -property is provided by the following theorem:

Theorem 5 A^I is positive definite if and only if A_s^I is a P -matrix.

Proof. For each $z \in Z$, let us denote by A_z^s the matrix A_z for A_s^I , i.e.

$$(A_z^s)_{ij} = \frac{1}{4}(\underline{A}_{ij} + \underline{A}_{ji} + \overline{A}_{ij} + \overline{A}_{ji}) - \frac{1}{4}(\overline{A}_{ij} + \overline{A}_{ji} - \underline{A}_{ij} - \underline{A}_{ji})z_i z_j$$

($i, j = 1, \dots, n$). Then A_z^s is symmetric and a direct computation shows that

$$(3) \quad x^T A_z^s x = x^T A_z x$$

holds for each $x \in R^n$. Now, if A^I is positive definite, then each $A_z, z \in Z$ is positive definite, hence each A_z^s is positive definite due to (3), so that A_z^s is a P -matrix, hence A_s^I is a P -matrix by Theorem 3. Conversely, if A_s^I is a P -matrix, then each $A_z^s, z \in Z$ is a P -matrix, hence it is positive definite due to its symmetry, thus each $A_z, z \in Z$ is positive definite by (3) and A^I is positive definite by Theorem 4. \square

Our main result on symmetric interval matrices is now obtained as a simple consequence of Theorem 5.

Theorem 6 A symmetric interval matrix A^I is a P -matrix if and only if it is positive definite.

Proof. The result follows immediately from Theorem 5 since a symmetric interval matrix A^I satisfies $A^I = A_s^I$ by definition. \square

At the beginning of the Introduction we showed that a real symmetric matrix is a P -matrix if and only if it is positive definite. The result of Theorem 6 sounds verbally alike, but it is not a simple consequence of the real case since here nonsymmetric matrices may be involved. In fact, it can be immediately seen that a symmetric interval matrix $A^I = [\underline{A}, \overline{A}]$ contains nonsymmetric matrices if and only if $\underline{A}_{ij} < \overline{A}_{ij}$ holds for some $i \neq j$.

An interval matrix A^I is called regular (cf. Neumaier [7]) if each $A \in A^I$ is nonsingular. The following result shows that for symmetric interval matrices the P -property is preserved by regularity. Several other results of this type are summed up in [10].

Theorem 7 A symmetric interval matrix A^I is a P -matrix if and only if it is regular and contains at least one symmetric P -matrix.

Proof. A symmetric interval P -matrix A^I is regular (each $A \in A^I$ has a positive determinant) and contains a symmetric P -matrix \underline{A} . If A^I is regular and contains a symmetric P -matrix A_0 , then A_0 is positive definite, hence A^I is positive definite by Theorem 3 in [9], which in the light of Theorem 6 means that A^I is a P -matrix. \square

Another relationship between regularity and P -property of interval matrices was established in [8, Thm. 5.1, assert. (B1)]: an interval matrix $A^I = [\underline{A}, \overline{A}]$ is regular if and only if $(\underline{A} + \overline{A} - S(\overline{A} - \underline{A}))^{-1}(\underline{A} + \overline{A} + S(\overline{A} - \underline{A}))$ is a P -matrix for each signature

matrix S (i.e., a diagonal matrix with ± 1 diagonal elements). This topic was recently studied by Johnson and Tsatsomeros [5].

The necessary and sufficient condition of Theorem 3 employs up to 2^{n-1} test matrices $A_z, z \in Z$. There is a natural question whether an essentially simpler criterion could be found. The last theorem gives an indirect answer to this question: it implies that an existence of a polynomial-time algorithm for checking the P -property of symmetric interval matrices would imply that the complexity classes P and NP are equal, thereby running contrary to the current (unproved) conjecture that $P \neq NP$. We refer the reader to the classical book by Garey and Johnson [4] for a detailed discussion of the problem "P=NP" and related issues.

Theorem 8 *The following problem is NP-hard:*

Instance. A symmetric interval matrix $A^I = [\underline{A}, \overline{A}]$ with rational bounds $\underline{A}, \overline{A}$.

Question. Is A^I a P -matrix?

Proof. By Theorem 6, A^I is a P -matrix if and only if it is positive definite; checking positive definiteness of symmetric interval matrices was proved to be NP-hard in [11]. \square

Coxson [2] proved that the P -matrix problem for real matrices is co-NP-complete. His result concerns nonsymmetric matrices since the symmetric case can be solved by Sylvester determinant criterion which can be performed in polynomial time (Schrijver [12]). Theorem 8 shows that for interval matrices even the symmetric case is NP-hard.

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