

## QUASI-BLOCK-STOCHASTIC MATRICES

W. KUICH

The quasi-block-stochastic matrices are introduced as a generalization of the block-stochastic and the quasi-stochastic matrices. The derivation of theorems is possible which are similar to those derived for block-stochastic matrices by W. Kuich and K. Walk and for quasi-stochastic matrices by Haynsworth. Among other theorems the theorem on the group property, the reduction formula and its application to nonnegative matrices holds in a modified manner. An example illustrates the definitions and theorems.

### NOTATION

$A = (a_{ij})$	quasi-block-stochastic matrix
$A_{ij}$	block of $A$
$a_{ij}^{(n)}$	element of $A^n$
$a^{(n)}$	vector of generalized row sums of $A^n$
$a_i^{(n)}$	$i^{\text{th}}$ generalized row sum of $A^n$
$S_A = (s_{ij})$	matrix of the generalized row sums of the blocks
$s_{ij}^{(n)}$	element of $S_A^n$
$s^{(n)}$	vector of row sums of $S_A^n$
$s_i^{(n)}$	$i^{\text{th}}$ row sum of $S_A^n$
$l \times l$	dimension of $A$
$l_i \times l_j$	dimension of $A_{ij}$
$k \times k$	dimension of $S_A$
$I_l$	identity matrix of order $l$
$P$	permutation matrix
$e_j = \begin{pmatrix} 1 \\ d_{n_{j+2}} \\ \vdots \\ d_{n_{j+1}} \end{pmatrix}$	of dimension $l_j$
$u_i$	$i^{\text{th}}$ unit vector of dimension $l$
$v_i$	$i^{\text{th}}$ unit vector of dimension $k$
$f_j = \sum_{i=n_{j+1}}^{n_{j+1}} d_i u_i$	
$\lambda$	eigenvalue
$\mu$	greatest eigenvalue
$\delta_{ij} = 1$	for $i = j$
$= 0$	otherwise
$\emptyset$	null matrix
$n_j = \sum_{i=1}^{j-1} l_i$	$n_1 = 0$ .

1. **Introduction.** A matrix  $A = (a_{ij})$  ( $i, j = 1, \dots, l$ ) is called quasi-block-stochastic if it may be partitioned into rectangular blocks (submatrices)  $A_{ij}$  with dimension  $(l_i \times l_j)$  ( $i, j = 1, \dots, k$ )

$$(1.1) \quad A = \begin{pmatrix} A_{11} & \cdots & A_{1k} \\ \cdots & \cdots & \cdots \\ A_{k1} & \cdots & A_{kk} \end{pmatrix}$$

and if

$$(1.2) \quad A_{ij}e_j = s_{ij}e_i \quad (i, j = 1, \dots, k)$$

where  $e_j$  is the vector

$$(1.3) \quad e_j = \begin{pmatrix} 1 \\ d_{n_j+2}^1 \\ \vdots \\ d_{n_{j+1}}^1 \end{pmatrix} \quad \begin{matrix} n_1 = 0 \\ n_j = \sum_{i=1}^{j-1} l_i \end{matrix} \quad (j = 2, \dots, k + 1)$$

with dimension  $l_j$ , and  $e_i$  the vector (1.3) with dimension  $l_i$ ; ( $i, j = 1, \dots, k$ )

If there exists a permutation matrix  $P$  such that  $P^{-1}AP$  has the form (1.1) in connection with (1.2),  $A$  is called quasi-block-stochastic, too. In the following we restrict our attention to matrices which may be partitioned immediately into blocks.

$s_{ij}$  is some sort of row sum, we call it generalized row sum of the block-matrix  $A_{ij}$  ( $i, j = 1, \dots, k$ ). Associated with the matrix  $A$  is the matrix of the generalized row sums of its blocks  $S_A = (s_{ij})$  ( $i, j = 1, \dots, k$ ):

$$(1.4) \quad S_A = \begin{pmatrix} s_{11} & \cdots & s_{1k} \\ \cdots & \cdots & \cdots \\ s_{k1} & \cdots & s_{kk} \end{pmatrix}$$

Let  $f_j$  ( $j = 1, \dots, k$ ) be an  $(l \times 1)$  vector with blocks  $(l_i \times 1)$  ( $i = 1, \dots, k$ )

$$f_j = \sum_{i=n_j+1}^{n_{j+1}} d_i u_i = \begin{pmatrix} 0 \\ \vdots \\ e_j \\ \vdots \\ 0 \end{pmatrix}$$

and  $F$  be the  $(l \times k)$  matrix whose columns are  $f_j$  ( $j = 1, \dots, k$ ).

If we let  $AF = C = (C_{ij})$  ( $i, j = 1, \dots, k$ ), we have

$$C = AF = \begin{pmatrix} A_{11}A_{12} & \cdots & A_{1k} \\ A_{21}A_{22} & \cdots & A_{2k} \\ \cdots & \cdots & \cdots \\ A_{k1}A_{k2} & \cdots & A_{kk} \end{pmatrix} \begin{pmatrix} e_1 0 \cdots 0 \\ 0e_2 \cdots 0 \\ \cdots \\ 00 \cdots e_k \end{pmatrix}.$$

The matrix  $C$  has blocks  $C_{ij}$  which are the  $(l_i \times 1)$  vectors

$$C_{ij} = A_{ij}e_j \quad (i, j = 1, \dots, k) .$$

But by (1.2)

$$C_{ij} = e_i s_{ij}$$

which is the block in the  $(i, j)$  position of the product  $FS_A$ .

Thus we have

$$(1.5) \quad AF = FS_A$$

which is equivalent to (1.2), but can be used to great advantage in shortening the proofs of several of the theorems.

Two square matrices of  $l$ -th order,  $A$  and  $B$  are said to be quasi-block-stochastic in the same manner, if they both may be partitioned into  $(l_i \times l_j)$  block matrices  $A_{ij}, B_{ij}$ , respectively, which satisfy (1.2):

$$(1.6) \quad A_{ij}e_j = s_{ij}e_i \text{ and } B_{ij}e_j = t_{ij}e_i \quad (i, j = 1, \dots, k) .$$

The quasi-block-stochastic matrices are a generalization of the block-stochastic-matrices considered by Haynsworth [2] and Kuich, Walk [6], as well as of the quasi-stochastic matrices, considered by Haynsworth [3].

Block-stochastic matrices originate from the quasi-block-stochastic ones by specialization of the vectors  $e_i$ :

$$e_i = \begin{pmatrix} 1 \\ 1 \\ \vdots \\ 1 \\ 1 \end{pmatrix} \quad (i = 1, \dots, k) .$$

Quasi-stochastic matrices consist of only one block which is the matrix itself

$$Ae_1 = s_{11}e_1$$

where  $e_1$  is the vector

$$e_1 = \begin{pmatrix} 1 \\ \vdots \\ 1 \\ p \\ \vdots \\ p \end{pmatrix} .$$

In the following section several results on quasi-block-stochastic matrices are presented which are generalizations of the results obtained by Kuich, Walk [6] and Haynsworth [3].

## 2. Group properties of quasi-block-stochastic matrices.

**THEOREM 1.** *The set of all nonsingular matrices which are quasi-block-stochastic in the same manner forms a group.*

*Proof.* The assumption that  $A = (A_{ij})$  and  $B = (B_{ij})$  ( $i, j = 1, \dots, k$ ) are quasi-block-stochastic is expressed by (1.5):

$$AF = FS_A \quad \text{and} \quad BF = FS_B .$$

Hence

$$(AB)F = A(FS_B) = F(S_A S_B)$$

so that if we let

$$(2.1) \quad S_A S_B = S_{AB}$$

we have  $AB$  quasi-block-stochastic in the same manner. Also

$$I_i F = F I_k$$

and

$$F = A^{-1}(AF) = A^{-1}(FS_A)$$

which yields

$$A^{-1}F = FS_A^{-1} .$$

This proves theorem 1.

With (2.1) there follows

**THEOREM 2.** *The transformation mapping the group of matrices that are quasi-block-stochastic in the same manner onto the group of matrices of its generalized row sums is a homomorphism.*

**3. Powers of quasi-block-stochastic matrices.** We denote the  $i$ th generalized row sum of the quasi-block-stochastic matrix  $A^n$  by  $a_i^{(n)}$ :

$$(3.1) \quad a_i^{(n)} = \sum_{j=1}^l a_{ij}^{(n)} d_j \quad (i = 1, \dots, l)$$

with

$$(3.2) \quad d_1 = d_{n_1+1} = d_{n_2+1} = \dots = d_{n_k+1} = 1,$$

the  $i^{\text{th}}$  (usual) row sum of the matrix  $S_A^{(n)}$  by  $s_i^{(n)}$ :

$$(3.3) \quad s_i^{(n)} = \sum_{j=1}^k s_{ij}^{(n)} d_{n_j+1} = \sum_{j=1}^k s_{ij}^{(n)}.$$

We define two series of vectors:

$$(3.4) \quad \left. \begin{aligned} a^{(0)} &= \sum_{i=1}^l d_i u_i, & a^{(n+1)} &= A a^{(n)} \\ s^{(0)} &= \sum_{i=1}^k v_i, & s^{(n+1)} &= S_A s^{(n)} \end{aligned} \right\}$$

where  $u_i$  and  $v_i$  are the  $i^{\text{th}}$  unit vectors of dimension  $l$  and  $k$ , respectively.

LEMMA 1. *The  $i^{\text{th}}$  component of the vector  $a^{(n)}$  is  $a_i^{(n)}$ , i.e.,  $a^{(n)} = A^n \cdot a^{(0)}$ , the  $i^{\text{th}}$  component of the vector  $s^{(n)}$  is  $s_i^{(n)}$ , i.e.,  $s^{(n)} = S_A^n s^{(0)}$  ( $n \geq 1$ ).*

*Proof.* By induction. The lemma is valid for  $n = 1$ . Assume

$$a^{(n)} = A^n a^{(0)}.$$

then

$$a^{(n+1)} = A^{n+1} a^{(0)}.$$

Similarly holds

$$s^{(n)} = S_A^n s^{(0)}.$$

With Theorem 1

$$(3.5) \quad A^n F = F S_A^n$$

holds.

Because of

$$A^n F s^{(0)} = F S_A^n s^{(0)}$$

we get the following.

COROLLARY.

$$(3.6) \quad a^{(n)} = \sum_{j=1}^k s_j^{(n)} f_j$$

for all  $n$ .

The corollary admits no immediate converse, since the property (3.6) does not imply the quasi-block-stochastic structure. We are interested in matrix properties which, combined with the property (3.6) assure the quasi-block-stochastic structure.

We now state the following:

LEMMA 2. *Linear relations which hold among the vectors*

$$v_1, \dots, v_k, s^{(0)}, s^{(1)}, \dots, s^{(k)}$$

also hold among the vectors

$$f_1, \dots, f_k, a^{(0)}, a^{(1)}, \dots, a^{(k)}.$$

*Proof.* We consider the vector equation

$$\sum_{i=1}^k \alpha_i v_i + \sum_{i=0}^k \beta_i s^{(i)} = 0$$

which implies that

$$\sum_{i=1}^k \alpha_i \delta_{ij} + \sum_{i=0}^k \beta_i s_j^{(i)} = 0 \quad \text{for } j = 1, \dots, k$$

and

$$\begin{aligned} \sum_{i=1}^k \alpha_i \delta_{ij} f_j + \sum_{i=0}^k \beta_i s_j^{(i)} f_j &= 0 \quad \text{for } j = 1, \dots, k \\ \sum_{j=1}^k \left( \sum_{i=1}^k \alpha_i \delta_{ij} f_j + \sum_{i=0}^k \beta_i s_j^{(i)} f_j \right) &= 0 \\ \sum_{i=1}^k \alpha_i \sum_{j=1}^k \delta_{ij} f_j + \sum_{i=0}^k \beta_i \sum_{j=1}^k s_j^{(i)} f_j &= 0 \\ \sum_{i=1}^k \alpha_i f_i + \sum_{i=0}^k \beta_i a^{(i)} &= 0. \end{aligned}$$

THEOREM 3. *If the generalized row sums of a matrix A satisfy the condition (3.6)*

$$a^{(n)} = \sum_{j=1}^k s_j^{(n)} f_j$$

for all n, and if in addition the k vectors

$$s^{(0)}, s^{(1)}, \dots, s^{(k-1)}$$

are linearly independent, then the matrix A is quasi-block-stochastic.

*Proof.* According to the assumption, we may introduce the following representations:

$$(3.7) \quad \left. \begin{aligned} v_i &= \sum_{j=0}^{k-1} \alpha_{ji} s^{(j)} & (i = 1, \dots, k) \\ s^{(k)} &= \sum_{j=0}^{k-1} \beta_j s^{(j)} \end{aligned} \right\}$$

and therefore, due to Lemma 2:

$$(3.8) \quad \left. \begin{aligned} f_i &= \sum_{j=0}^{k-1} \alpha_{ji} a^{(j)} & (i = 1, \dots, k) \\ a^{(k)} &= \sum_{j=0}^{k-1} \beta_j a^{(j)} \end{aligned} \right\}$$

With (3.4)

$$\begin{aligned} Af_i &= \sum_{j=0}^{k-1} \alpha_{ji} Aa^{(j)} = \sum_{j=0}^{k-1} \alpha_{ji} a^{(j+1)} \\ &= \sum_{j=0}^{k-2} \alpha_{ji} a^{(j+1)} + \alpha_{k-1,i} \sum_{j=0}^{k-1} \beta_j a^{(j)} \\ &= \alpha_{k-1,i} \beta_0 a^{(0)} + \sum_{j=1}^{k-1} (\alpha_{j-1,i} + \alpha_{k-1,i} \beta_j) a^{(j)} \\ &= \sum_{j=0}^{k-1} \gamma_{ji} a^{(j)} = \sum_{j=0}^{k-1} \gamma_{ji} \sum_{m=1}^k s_m^{(j)} f_m \\ &= \sum_{m=1}^k f_m \sum_{j=0}^{k-1} \gamma_{ji} s_m^{(j)} = \sum_{m=1}^k s_{mi} f_m . \end{aligned}$$

The representation  $Af_i = s_{1i}f_1 + \dots + s_{ki}f_k$  for  $i = 1, \dots, k$  indicates that  $A$  is quasi-block-stochastic:

$$\begin{aligned} Af_i &= \begin{pmatrix} A_{11} & \dots & A_{1i} & \dots & A_{1k} \\ \dots & \dots & \dots & \dots & \dots \\ A_{k1} & \dots & A_{ki} & \dots & A_{kk} \end{pmatrix} \begin{pmatrix} 0 \\ \vdots \\ e_i \\ \vdots \\ 0 \end{pmatrix} \\ &= \begin{pmatrix} A_{1i} \\ \vdots \\ A_{ki} \end{pmatrix} e_i = \begin{pmatrix} s_{1i}e_1 \\ \vdots \\ s_{ki}e_k \end{pmatrix} \quad (i = 1, \dots, k) \end{aligned}$$

This condition is equivalent to condition (1.2).

4. A reduction formula for quasi-block-stochastic matrices. We refer to the following theorem of Haynsworth [2]: Suppose the  $(n_i \times n_j)$  blocks  $A_{ij}$  ( $i, j = 1, \dots, t$ ) of the partitioned  $(N \times N)$  matrix  $A$  satisfy

$$(*) \quad A_{ij}X_j = X_iB_{ij}$$

where  $B_{ij}$  is a square matrix of order  $r$ ,  $0 < r \leq n_i$ , with strict inequality for at least one value of  $i$ , and  $X_i$  is an  $(n_i \times r)$  matrix with a nonsingular matrix of order  $r$ ,  $X_1^{(i)}$ , in the first  $r$  rows. Let the last  $n_i - r$  rows of  $X_i$  be  $X_2^{(i)}$ , and let

$$A_{ij} = \begin{pmatrix} A_{11}^{(ij)} & A_{12}^{(ij)} \\ A_{21}^{(ij)} & A_{22}^{(ij)} \end{pmatrix}$$

where  $A_{11}^{(ij)}$  is square, of order  $r$ . Then  $A$  is similar to the matrix

$$R = \begin{pmatrix} B & D \\ \emptyset & C \end{pmatrix}$$

where  $B$  is a partitioned matrix of order  $tr$  with blocks  $B_{ij}$ , as defined in (\*), and  $C$  has blocks

$$C_{ij} = (A_{22}^{(ij)} - X_2^{(i)}(X_1^{(i)})^{-1}A_{12}^{(ij)})$$

with dimensions  $(n_i - r) \times (n_j - r)$ . If either  $n_i$  or  $n_j = r$ , the corresponding block  $C_{ij}$  does not appear.

**THEOREM 4.** *A quasi-block-stochastic matrix  $A$  is similar to*

$$(4.1) \quad R = \begin{pmatrix} S_A & D \\ \emptyset & C \end{pmatrix}.$$

*Proof.* Theorem 4 is a special case of the theorem of Haynsworth [2] cited above. For proof take

$$\begin{aligned} N &= l, t = k, r = 1 \\ n_i &= l_i, X_i = e_i && (i = 1, \dots, k) \\ B_{ij} &= (s_{ij}) && (i, j = 1, \dots, k) \\ B &= S_A \end{aligned}$$

and  $X_1^{(i)}, X_2^{(i)}, A_{11}^{(ij)}, A_{12}^{(ij)}, A_{21}^{(ij)}, A_{22}^{(ij)}$  in an obvious manner.

The  $(l - k) \times (l - k)$  matrix  $C$  of (4.1) has blocks

$$C_{ij} = (A_{22}^{(ij)} - X_2^{(i)}A_{12}^{(ij)}) \quad (i, j = 1, \dots, k)$$

with dimensions  $(l_i - 1) \times (l_j - 1)$ . If either  $l_i$  or  $l_j = 1$ , the corresponding block  $C_{ij}$  does not appear.

**5. Eigenvectors of quasi-block-stochastic matrices.** There is a simple way of finding an eigenvector of  $A$  for each eigenvector of  $S_A$ , as is stated in

**THEOREM 5.** *If*



$$(5.1) \quad x = \sum_{i=1}^k x_i v_i$$

is an eigenvector belonging to the eigenvalue  $\lambda$ , with regard to the rows of  $S_A$ , then

$$(5.2) \quad y = \sum_{i=1}^k x_i f_i$$

is an eigenvector belonging to the eigenvalue  $\lambda$  with regard to the rows of  $A$ .

*Proof.* From  $S_A x = \lambda x$ , there follows by (1.5)

$$A(Fx) = F(S_A x) = \lambda(Fx).$$

Hence  $y = Fx = \sum_{i=1}^k x_i f_i$  is an eigenvector belonging to  $\lambda$  with regard to the rows of  $A$ .

**6. Eigenvalues of nonnegative, irreducible, primitive quasi-block-stochastic matrices.** For the following we consider only quasi-block-stochastic matrices whose elements are nonnegative and for which there is no permutation matrix  $P$  such that

$$(6.1) \quad P^{-1}AP = \begin{pmatrix} A_{11} & A_{12} \\ \emptyset & A_{22} \end{pmatrix}$$

with square sub-matrices  $A_{11}$  and  $A_{22}$  or such that

$$(6.2) \quad P^{-1}AP = \begin{pmatrix} \emptyset & A_1 & \emptyset & \cdots & \emptyset \\ \emptyset & \emptyset & A_2 & \cdots & \emptyset \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ A_t & \emptyset & \emptyset & \cdots & \emptyset \end{pmatrix}.$$

It has been proved by Wielandt [7] that under these conditions, the irreducibility (6.1) and the primitiveness (6.2), the matrix  $A$  has a positive eigenvalue which is greater than the absolute values of all other eigenvalues of  $A$  and which is associated with a positive eigenvector which is the only positive eigenvector of  $A$ . We use this result to prove the following:

**THEOREM 8.** *If the quasi-block-stochastic matrix  $A$  and the matrix  $S_A$  are nonnegative, further  $A$  irreducible and primitive, the components  $d_j (j = 1, \dots, l)$  of  $f_i (i = 1, \dots, k)$  are positive, then the greatest eigenvalue of  $A$  is equal to the greatest eigenvalue of  $S_A$ . This means that the eigenvalues of the matrix  $C$  (Theorem 4) are smaller than the greatest eigenvalue of  $A$  and  $S_A$ .*

*Proof.* The greatest eigenvalue  $\mu$  of  $S_A$  corresponds to the only positive eigenvector  $x_\mu$

$$x_\mu = \sum_{i=1}^k x_{\mu i} v_i \quad x_{\mu i} \geq 0.$$

According to Theorem 5 is

$$y_\mu = \sum_{i=1}^k x_{\mu i} f_i$$

eigenvector of  $A$  for the eigenvalue  $\mu$ .  $\mu$  is the greatest eigenvalue of  $A$ , since  $y_\mu$  is positive. All other eigenvalues of  $A$  have to be smaller than  $\mu$ , so that all eigenvalues of  $C$  are smaller than  $\mu$ .

7. Example. We construct a quasi-block-stochastic matrix by help of Theorem 3.

Our assumptions are

$$(7.1) \quad \begin{aligned} s^{(0)} &= \begin{pmatrix} 1 \\ 1 \end{pmatrix} & s^{(1)} &= \begin{pmatrix} -1 \\ 2 \end{pmatrix} & s^{(2)} &= \begin{pmatrix} 1 \\ 1 \end{pmatrix} & l_1 &= 2, l_2 = 3 \\ e_1 &= \begin{pmatrix} 1 \\ -1 \end{pmatrix} & e_2 &= \begin{pmatrix} 1 \\ 1 \\ -2 \end{pmatrix} & f_1 &= \begin{pmatrix} 1 \\ -1 \\ 0 \\ 0 \\ 0 \end{pmatrix} & f_2 &= \begin{pmatrix} 0 \\ 0 \\ 1 \\ 1 \\ -2 \end{pmatrix}. \end{aligned}$$

We get following representations:

$$(7.2) \quad s^{(2)} = s^{(0)}, \quad v_1 = \frac{2}{3}s^{(0)} - \frac{1}{3}s^{(1)}, \quad v_2 = \frac{1}{3}s^{(0)} + \frac{1}{3}s^{(1)};$$

and due to Lemma 2:

$$(7.3) \quad a^{(2)} = a^{(0)}; \quad f_1 = \frac{2}{3}a^{(0)} - \frac{1}{3}a^{(1)}, \quad f_2 = \frac{1}{3}a^{(0)} + \frac{1}{3}a^{(1)}$$

$$(7.4) \quad \left. \begin{aligned} Af_1 &= A\left(\frac{2}{3}a^{(0)} - \frac{1}{3}a^{(1)}\right) = \frac{2}{3}a^{(1)} - \frac{1}{3}a^{(2)} = -f_1 + f_2 \\ Af_2 &= A\left(\frac{1}{3}a^{(0)} + \frac{1}{3}a^{(1)}\right) = \frac{1}{3}a^{(1)} + \frac{1}{3}a^{(2)} = f_2 \end{aligned} \right\}$$

which yields

$$(7.5) \quad \begin{array}{cc} s_{11} = -1 & s_{12} = 0 \\ s_{21} = 1 & s_{22} = 1 \end{array} \quad S_A = \begin{pmatrix} -1 & 0 \\ 1 & 1 \end{pmatrix}.$$

By solving the system (7.4) or equivalently  $A_{ij}e_j = s_{ij}e_i$  ( $i, j = 1, 2$ ),

we can get following matrix:

$$(7.6) \quad A = \left( \begin{array}{cc|ccc} 1 & 2 & 3 & 5 & 4 \\ 2 & 1 & 1 & 5 & 3 \\ \hline 1 & 0 & 1 & 2 & 1 \\ 2 & 1 & 3 & 0 & 1 \\ 0 & 2 & 4 & 0 & 3 \end{array} \right).$$

According to Theorem 4 we can transform  $A$  by a similarity transformation to:

$$(7.7) \quad G^{-1}AG = \left( \begin{array}{cc|ccc} -1 & 0 & 2 & 5 & 4 \\ 1 & 1 & 0 & 2 & 1 \\ \hline 0 & 0 & 3 & 10 & 7 \\ 0 & 0 & 1 & -2 & 0 \\ 0 & 0 & 2 & 4 & 5 \end{array} \right).$$

with

$$G = \left( \begin{array}{cc|ccccc} 1 & 0 & 0 & 0 & 0 & 0 \\ -1 & 1 & 0 & 0 & 0 & 0 \\ \hline 0 & 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 1 & 0 & 0 \\ 0 & 0 & -2 & 0 & 1 & 0 \end{array} \right) \left( \begin{array}{cccccc} 1 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 0 & 1 \end{array} \right)$$

$$= \left( \begin{array}{cccccc} 1 & 0 & 0 & 0 & 0 & 0 \\ -1 & 0 & 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 1 & 0 & 0 \\ 0 & -2 & 0 & 0 & 1 & 0 \end{array} \right).$$

By the reduction formula (7.7) we get the characteristic equation

$$(7.8) \quad (\lambda^2 - 1)(\lambda^3 - 6\lambda^2 - 25\lambda + 24) = 0.$$

Eigenvalues which belong to both  $A$  and  $S_A$  are

$$(7.9) \quad \lambda_1 = 1, \quad \lambda_2 = -1$$

and the eigenvectors with regard to the rows of  $S_A$  are

$$(7.10) \quad x_{\lambda_1} = \begin{pmatrix} 0 \\ 1 \end{pmatrix} \quad x_{\lambda_2} = \begin{pmatrix} 2 \\ -1 \end{pmatrix}.$$

According to Theorem 5 we get the eigenvectors with regard to the rows of  $A$  by (7.10);

$$(7.11) \quad \begin{aligned} y_{\lambda_1} &= 0 \cdot f_1 + 1 \cdot f_2 = \begin{pmatrix} 0 \\ 0 \\ 1 \\ 1 \\ -2 \end{pmatrix} \\ y_{\lambda_2} &= 2 \cdot f_1 - 1 \cdot f_2 = \begin{pmatrix} 2 \\ -2 \\ -1 \\ -1 \\ 2 \end{pmatrix} \end{aligned}$$

Thanks are due to Professor O. Taussky Todd who called my attention to the "Quasi-Stochastic Matrices" of Prof. E. V. Haynsworth.

The author is very indebted to the referee who pointed out relation (1.5) which shortened and simplified several proofs.

#### REFERENCES

1. A. Brauer, *Limits for the characteristic roots of a matrix* IV, Duke Math. J. **19** (1952), 75-91.
2. E. V. Haynsworth, *Applications of a theorem on partitioned matrices*, J. Research NBS **62** B(1959), 73-78.
3. ———, *Quasi-stochastic matrices*, Duke Math. J. **22** (1955), 15-24.
4. ———, *A reduction formula for partitioned matrices*, J. Research NBS **64** B(1960), 171-174.
5. ———, *Special types of partitioned matrices*, J. Research NBS **65** B(1961), 7-12.
6. W. Kuich and K. Walk, *Block-stochastic matrices and associated finite state languages*, Computing **1** (1966), 50-61.
7. H. Wielandt, *Unzerlegbare nicht negative Matrizen*, Math. Z. **52** (1950), 642-648.

Received July 14, 1966.

IBM LABORATORY  
VIENNA, AUSTRIA