Relations among Principal Minors of a Matrix

Shaowei Lin

29 March 2008

shaowei@math.berkeley.edu

University of California, Berkeley

Let $A = (a_{ij}) \in \mathbb{C}^{n^2}$ be a complex $n \times n$ matrix.

• Principal minor: a minor with rows and columns indexed by same subset $\sigma \subset [n] := \{1, \dots, n\}$.

 $A_{\sigma} \in \mathbb{C}$: principal minor of A indexed by σ , with $A_{\emptyset} = 1$.

 $A_* \in \mathbb{C}^{2^n}$: vector whose entries are the principal minors of A.

Let $A = (a_{ij}) \in \mathbb{C}^{n^2}$ be a complex $n \times n$ matrix.

- Principal minor: a minor with rows and columns indexed by same subset $\sigma \subset [n] := \{1, \dots, n\}$.
 - $A_{\sigma} \in \mathbb{C}$: principal minor of A indexed by σ , with $A_{\emptyset} = 1$.
 - $A_* \in \mathbb{C}^{2^n}$: vector whose entries are the principal minors of A.
- Principal minor map: $\phi: \mathbb{C}^{n^2} \to \mathbb{C}^{2^n}$, $A \mapsto A_*$

Let $A = (a_{ij}) \in \mathbb{C}^{n^2}$ be a complex $n \times n$ matrix.

- Principal minor: a minor with rows and columns indexed by same subset $\sigma \subset [n] := \{1, \dots, n\}$.
 - $A_{\sigma} \in \mathbb{C}$: principal minor of A indexed by σ , with $A_{\emptyset} = 1$.
 - $A_* \in \mathbb{C}^{2^n}$: vector whose entries are the principal minors of A.
- Principal minor map: $\phi: \mathbb{C}^{n^2} \to \mathbb{C}^{2^n}$, $A \mapsto A_*$
- $P_n \in \mathbb{C}[A_*]$: prime ideal of all homogeneous polynomial relations among the principal minors.

$$P_n = \mathcal{I}(\operatorname{Im} \phi)$$

Let $A = (a_{ij}) \in \mathbb{C}^{n^2}$ be a complex $n \times n$ matrix.

- Principal minor: a minor with rows and columns indexed by same subset $\sigma \subset [n] := \{1, \dots, n\}$.
 - $A_{\sigma} \in \mathbb{C}$: principal minor of A indexed by σ , with $A_{\emptyset} = 1$.
 - $A_* \in \mathbb{C}^{2^n}$: vector whose entries are the principal minors of A.
- Principal minor map: $\phi: \mathbb{C}^{n^2} \to \mathbb{C}^{2^n}$, $A \mapsto A_*$
- $P_n \in \mathbb{C}[A_*]$: prime ideal of all homogeneous polynomial relations among the principal minors.

$$P_n = \mathcal{I}(\operatorname{Im} \phi)$$

Main Problem: Find a finite generating set for P_n .

Consider affine version of problem.

• $A_*^a \in \mathbb{C}^{2^n-1}$: vector of principal minors of A, less A_\emptyset .

Consider affine version of problem.

- $A_*^a \in \mathbb{C}^{2^n-1}$: vector of principal minors of A, less A_\emptyset .
- Affine principal minor map:

$$\phi^a: \mathbb{C}^{n^2} \to \mathbb{C}^{2^n-1}, A \mapsto A^a_*$$

Dimension of $\operatorname{Im} \phi^a$ is $n^2 - n + 1$.

Consider affine version of problem.

- $A_*^a \in \mathbb{C}^{2^n-1}$: vector of principal minors of A, less A_\emptyset .
- Affine principal minor map:

$$\phi^a: \mathbb{C}^{n^2} \to \mathbb{C}^{2^n-1}, A \mapsto A^a_*$$

Dimension of $\operatorname{Im} \phi^a$ is $n^2 - n + 1$.

• $P_n^a \in \mathbb{C}[A_*^a]$: prime ideal of all polynomial relations among the principal minors.

$$P_n^a = \mathcal{I}(\operatorname{Im} \phi^a)$$

Consider affine version of problem.

- $A_*^a \in \mathbb{C}^{2^n-1}$: vector of principal minors of A, less A_\emptyset .
- Affine principal minor map:

$$\phi^a: \mathbb{C}^{n^2} \to \mathbb{C}^{2^n-1}, A \mapsto A^a_*$$

Dimension of $\operatorname{Im} \phi^a$ is $n^2 - n + 1$.

• $P_n^a \in \mathbb{C}[A_*^a]$: prime ideal of all polynomial relations among the principal minors.

$$P_n^a = \mathcal{I}(\operatorname{Im} \phi^a)$$

Pelated Problem: Find a finite generating set for P_n^a .

Motivation

Important problem in Matrix and Probability Theory

Motivation

- Important problem in Matrix and Probability Theory
- Principal Minor Assignment Problem (PMAP)
 - Determine if the entries of a vector of length $2^n 1$ are realizable as the principal minors of some $n \times n$ matrix.
 - Formulated as open problem by Holtz & Schneider [4], 2001.
 - Gröbner basis methods infeasible.

Motivation

- Important problem in Matrix and Probability Theory
- Principal Minor Assignment Problem (PMAP)
 - Determine if the entries of a vector of length $2^n 1$ are realizable as the principal minors of some $n \times n$ matrix.
 - Formulated as open problem by Holtz & Schneider [4], 2001.
 - Gröbner basis methods infeasible.
- Principal Minors of Symmetric Matrix
 - Holtz & Sturmfels [3], 2007: studied relations among principal minors of a symmetric matrix.
 - Found links to hyperdeterminant.

Main Problem

Find a finite generating set for P_n .

• For $n \leq 3$, all vectors are realizable.

$$P_1 = P_2 = P_3 = \{0\}$$

Main Problem

Find a finite generating set for P_n .

• For $n \leq 3$, all vectors are realizable.

$$P_1 = P_2 = P_3 = \{0\}$$

Position For n=4, this vector of principal minors is not realizable:

$$A_{123} = A_{124} = A_{134} = A_{234} = 1, A_1 = A_2 = \dots = A_{1234} = 0$$

Hence,

$$P_4 \neq \{0\}.$$

Some relations were found by Nanson & Muir in 1897. But they do not generate P_4 .

Cycles and Cycle-sums

Let $X = (x_{ij})$ be an $n \times n$ matrix of indeterminates.

• Given a permutation π of $\{i_1,\ldots,i_k\}\subset [n]$, define

$$c_{\pi} = x_{i_1\pi(i_1)}x_{i_2\pi(i_2)}\cdots x_{i_k\pi(i_k)}.$$

We call c_{π} a cycle if π is a cycle.

Cycles and Cycle-sums

Let $X = (x_{ij})$ be an $n \times n$ matrix of indeterminates.

• Given a permutation π of $\{i_1,\ldots,i_k\}\subset [n]$, define

$$c_{\pi} = x_{i_1\pi(i_1)}x_{i_2\pi(i_2)}\cdots x_{i_k\pi(i_k)}.$$

We call c_{π} a cycle if π is a cycle.

• Given a partition λ of $\{i_1,\ldots,i_k\}\subset [n]$, define

$$C_{\lambda} = \sum_{\pi \in S_{\lambda}} x_{i_1 \pi(i_1)} x_{i_2 \pi(i_2)} \cdots x_{i_k \pi(i_k)}.$$

where S_{λ} consists of permutations whose cycles give the partition λ . We call C_{λ} a cycle-sum if λ has only one part.

There are 2^n cycle-sums, one for each subset of [n] (define $C_{\emptyset} = 1$).

Usefulness of Cycles and Cycle-sums

1. Closure of ${\rm Im}\,\phi^a$

Theorem 1. Im ϕ^a is closed.

This means that a vector of length $2^n - 1$ is realizable as the principal minors of some $n \times n$ matrix iff it satisfies the relations in P_n^a .

Hence, PMAP is solved if we find finite generating sets for each P_n^a .

Usefulness of Cycles and Cycle-sums

2. Finding relations among principal minors

Proposition 2. The principal minors and cycle-sums satisfy

$$A_{\lambda} = \sum_{\lambda = \lambda_1 \sqcup \ldots \sqcup \lambda_k} (-1)^{k+d} C_{\lambda_1} \cdots C_{\lambda_k}$$

$$C_{\lambda} = \sum_{\lambda = \lambda_1 \sqcup \ldots \sqcup \lambda_k} (-1)^{k+d} (k-1)! A_{\lambda_1} \cdots A_{\lambda_k}$$

where $\lambda \subset [n]$, $|\lambda| = d$ and the $\lambda_1 \sqcup \ldots \sqcup \lambda_k$ are partitions of λ .

Corollary 3. Let $\psi: \mathbb{C}^{2^n} \to \mathbb{C}^{2^n}$, $A_* \mapsto C_*$. Then, $u \in \mathbb{C}^{2^n}$ is realizable as principal minors iff the $\psi(u)$ is realizable as cycle-sums.

New approach: Find relations among cycle-sums.

Relations among Cycle-sums

Let $x = c_{1243} + c_{1342}$, $y = c_{1234} + c_{1432}$, $z = c_{1423} + c_{1324}$.

Then,

$$C_{1234} = x + y + z$$

$$2C_{234}C_{12}C_{13}C_{14} + C_{134}C_{124}C_{123} = C_{123}C_{14}x + C_{124}C_{13}y + C_{134}C_{12}z.$$

Relations among Cycle-sums

Let
$$x = c_{1243} + c_{1342}$$
, $y = c_{1234} + c_{1432}$, $z = c_{1423} + c_{1324}$.

Then,

$$C_{1234} = x + y + z$$

$$2C_{234}C_{12}C_{13}C_{14} + C_{134}C_{124}C_{123} = C_{123}C_{14}x + C_{124}C_{13}y + C_{134}C_{12}z.$$

$$\begin{pmatrix} C_{123}C_{14} & C_{124}C_{13} & C_{134}C_{12} & 2C_{234}C_{12}C_{13}C_{14} + C_{134}C_{124}C_{123} \\ C_{124}C_{23} & C_{123}C_{24} & C_{234}C_{21} & 2C_{134}C_{21}C_{23}C_{24} + C_{234}C_{124}C_{123} \\ C_{134}C_{32} & C_{234}C_{31} & C_{123}C_{34} & 2C_{124}C_{31}C_{32}C_{34} + C_{234}C_{134}C_{123} \\ C_{234}C_{41} & C_{134}C_{42} & C_{124}C_{43} & 2C_{123}C_{41}C_{42}C_{43} + C_{234}C_{134}C_{124} \\ 1 & 1 & 1 & C_{1234} \end{pmatrix} \begin{pmatrix} -x \\ -y \\ -z \\ 1 \end{pmatrix} = \mathbf{0}$$

Since the matrix equation has a non-trivial solution, all the 4×4 minors of the matrix must vanish. Let I be the ideal generated by these maximal minors.

Relations among Cycle-sums

Define
$$g= \left[\begin{array}{cccc} C_{123}C_{14} & C_{124}C_{13} & C_{134}C_{12} \\ \\ C_{124}C_{23} & C_{123}C_{24} & C_{234}C_{21} \\ \\ C_{134}C_{32} & C_{234}C_{31} & C_{123}C_{34} \end{array} \right]$$

Theorem 4. The ideal P_4^a of relations among the principal minors of a 4×4 matrix is the ideal quotient I:g.

Remark: P_4^a is minimally generated by 65 polynomials of deg 12.

Group Action on Principal Minors

● Isomorphism between $\mathbb{C}^2 \otimes \mathbb{C}^2 \otimes \mathbb{C}^2 \otimes \mathbb{C}^2$ and vector space generated by principal minors. e.g.

$$A_{123} \leftrightarrow \begin{pmatrix} 0 \\ 1 \end{pmatrix} \otimes \begin{pmatrix} 0 \\ 1 \end{pmatrix} \otimes \begin{pmatrix} 0 \\ 1 \end{pmatrix} \otimes \begin{pmatrix} 1 \\ 0 \end{pmatrix}$$

$$aA_{23} + bA_{123} \leftrightarrow \begin{pmatrix} a \\ b \end{pmatrix} \otimes \begin{pmatrix} 0 \\ 1 \end{pmatrix} \otimes \begin{pmatrix} 0 \\ 1 \end{pmatrix} \otimes \begin{pmatrix} 1 \\ 0 \end{pmatrix}$$

- Action of $GL_2(\mathbb{C}) \times GL_2(\mathbb{C}) \times GL_2(\mathbb{C}) \times GL_2(\mathbb{C})$ on $\mathbb{C}^2 \otimes \mathbb{C}^2 \otimes \mathbb{C}^2 \otimes \mathbb{C}^2$ induces action on principal minors that is invariant on P_4 .
- **Idea:** Use group action to discover all the relations in P_4 from P_4^a .

Hyperdeterminantal Relations

Define
$$F = A_{\emptyset} + A_1x + A_2y + A_3z + A_4w$$

$$+A_{12}xy + A_{13}xz + A_{14}xw + A_{23}yz + A_{24}yw + A_{34}zw$$

$$+A_{123}xyz + A_{124}xyw + A_{134}xzw + A_{234}yzw + A_{1234}xyzw.$$

Definition 5. The hyperdeterminant D_{2222} is the unique irreducible polynomial (up to sign) of content one in the unknowns A_* which vanishes whenever $F = \partial F/\partial x = \partial F/\partial y = \partial F/\partial z = \partial F/\partial w = 0$ has a solution (x_0, y_0, z_0, w_0) in \mathbb{C}^4 .

The irreducible components of the singular locus of the hypersurface $D_{2222} = 0$ were classified by Weyman and Zelevinsky in 1996.

Conjecture 6. Im ϕ is the irreducible component $\nabla_{\text{node}}(\emptyset)$.

Conclusion

- Usefulness of cycles and cycle-sums.
 - Closure of $\operatorname{Im} \phi^a$.
 - Minimal generators of P_4^a .
- Group action on principal minors to find P_4 .
- Relationship with hyperdeterminants.

Conclusion

- Usefulness of cycles and cycle-sums.
 - Closure of $\operatorname{Im} \phi^a$.
 - Minimal generators of P_4^a .
- Group action on principal minors to find P_4 .
- Relationship with hyperdeterminants.

Open Questions:

- Is the hyperdeterminantal conjecture true?
- \bullet What is a finite generating set for P_4 ?
- Can we use cycle-sums to find relations in $P_n, n > 4$?

References

- 1. E. J. Nanson, *On the Relations between the Coaxial Minors of a Determinant*, Philos. Magazine, (5), 1897, xliv, pp. 362-367.
- 2. T. Muir, *The Relations between the Coaxial Minors of a Determinant of the Fourth Order*, Transac. R. Soc. Edinburgh, 1898, xxxix, pp. 323-339.
- 3. O. Holtz and B. Sturmfels, *Hyperdeterminantal Relations among Symmetric Principal Minors*, arXiv:math.RA/0604374v2, 2007.
- 4. O. Holtz and H. Schneider, *Open Problems on GKK* τ -matrices, arXiv:math.RA/0109030v1, 2001.
- 5. J. Weyman and A. Zelevinsky, *Singularities of Hyperdeterminants*, Ann. Inst. Fourier, Grenoble, 46, 3 (1996), pp. 591-644.