

Leverrier-Takeno Coefficients for the Characteristic Polynomial of a Matrix

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Abstract: It is shown for any $\mathcal{A}_{n \times n}$ an elementary method, in terms of the spur of \mathcal{A}^k , $k = 1, \dots, n$, to determine the coefficients of its characteristic polynomial.

1. Introduction

For arbitrary $\mathcal{A}_{n \times n}$, a matrix $(\mathcal{A} - \lambda I)$ can be constructed with a Characteristic Polynomial [1-3] given by:

$$(-1)^n \det(\mathcal{A} - \lambda I) = \lambda^n + a_1 \lambda^{n-1} + a_2 \lambda^{n-2} + \dots + a_{n-1} \lambda + a_n = 0 \quad (1)$$

whose roots are the eigenvalues of \mathcal{A} . There are mentioned in [4] the different techniques to get explicitly the coefficients a_j , $j = 1, \dots, n$, but here it is only considered the famous method of Leverrier [5] - Takeno [6] which determines a_j via the expressions [7-12]:

$$\begin{aligned} a_1 &= -s_1, \quad 2! a_2 = (s_1)^2 - s_2, \quad 3! a_3 = -(s_1)^3 + 3s_1 s_2 - 2s_3, \\ 4! a_4 &= (s_1)^4 - 6(s_1)^2 s_2 + 8s_1 s_3 + 3(s_2)^2 - 6s_4, \end{aligned} \quad (2)$$

$$5! a_5 = -(s_1)^5 + 10(s_1)^3 s_2 - 20(s_1)^2 s_3 + 15s_1 [2s_4 - (s_2)^2] + 20s_2 s_3 - 24s_5,$$

where s_j represents the spur of the j -th power of \mathcal{A} :

$$s_j = \text{tr } \mathcal{A}^j, \quad j = 1, 2, \dots, n \quad (3)$$

that is, $s_1 = \text{tr } \mathcal{A}$, $s_2 = \text{tr } \mathcal{A}^2$, etc. The formulae (2) result when employing $a_1 = -s_1$ in the recurrence relation:

$$r a_r + s_1 a_{r-1} + s_2 a_{r-2} + \dots + s_{r-1} a_1 + s_r = 0, \quad r = 1, \dots, n. \quad (4)$$

Furthermore, if we let $\lambda = 0$ in (1), it is obtained:

$$a_n = (-1)^n \det \tilde{A}. \quad (5)$$

Here it is shown an elementary development, alternative to (4), in order to construct expressions (2), which may be interesting when teaching Linear Algebra.

2. Leverrier-Takeno Coefficients

To reproduce (2), the basic idea consists in generating α_j by means of products $s_{i_1} s_{i_2} \dots s_{i_k}$ such that $\sum_{c=1}^k i_c = j$, which will be illustrated for $n = 2, 3$ y 4 , from where it will become evident how the method is applied for arbitrary n .

Let $n = 2$, then α_2 will have the structure:

$$\alpha_2 = c_1 s_1 s_1 + c_2 s_2 = c_1 (s_1)^2 + c_2 s_2, \quad (6)$$

where the quantities c_1 and c_2 are determined by selecting particular forms of \tilde{A} , in fact:

If $\tilde{A} = \begin{pmatrix} 1 & 0 \\ 0 & 0 \end{pmatrix}$, then $\tilde{A}^2 = \tilde{A} \quad \therefore \quad s_1 = s_2 = 1 \quad , \quad \overset{(5)}{\det \tilde{A}} = 0$, so (6) implies:

$$c_1 + c_2 = 0, \quad (7.a)$$

and for $\tilde{A} = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}$ we have $\tilde{A}^2 = \tilde{A} = I \quad \therefore \quad s_1 = s_2 = 2, \alpha_2 = 1$, and because (6) it results:

$$2c_1 + c_2 = \frac{1}{2}, \quad (7.b)$$

which together with (7.a) gives $c_1 = -c_2 = \frac{1}{2}$, then (6) reproduces the expression for α_2 shown in (2).

If $n = 3$, the coefficient α_3 will take the form:

$$\alpha_3 = c_1 s_1 s_1 s_1 + c_2 s_1 s_2 + c_3 s_3 = c_1 (s_1)^3 + c_2 s_1 s_2 + c_3 s_3, \quad (8)$$

which can be applied to the following matrices:

$$\tilde{A} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix}, \quad \tilde{A}^3 = \tilde{A}^2 = \tilde{A} \quad \therefore \quad s_1 = s_2 = s_3 = 1, \quad \alpha_3 = -\det \tilde{A} = 0,$$

and (8) leads to:

$$c_1 + c_2 + c_3 = 0. \quad (9.a)$$

Similarly,

$$\tilde{A} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 0 \end{pmatrix} : \quad 4c_1 + 2c_2 + c_3 = 0, \quad (9.b)$$

$$\tilde{A} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} : \quad 9c_1 + 3c_2 + c_3 = -\frac{1}{3}, \quad (9.c)$$

and the solution to the system (9.a,b,c) is $c_1 = -\frac{1}{6}$, $c_2 = \frac{1}{2}$, $c_3 = -\frac{1}{3}$, which in (8) implies the corresponding expression (2).

For $n = 4$:

$$\begin{aligned} a_4 &= c_1 s_1 s_1 s_1 s_1 + c_2 s_1 s_3 + c_3 s_2 s_2 + c_4 s_1 s_1 s_2 + c_5 s_4, \\ &= c_1(s_1)^4 + c_2 s_1 s_3 + c_3(s_2)^2 + c_4(s_1)^2 s_2 + c_5 s_4, \end{aligned} \quad (10)$$

therefore:

$$\begin{aligned} \tilde{A} &= \begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{pmatrix} : \quad c_1 + c_2 + c_3 + c_4 + c_5 = 0, \\ \tilde{A} &= \begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{pmatrix} : \quad 8c_1 + 2(c_1 + c_3) + 4c_4 + c_5 = 0, \\ \tilde{A} &= \begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & -1 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{pmatrix} : \quad 2c_3 + c_5 = 0, \quad (11) \\ \tilde{A} &= \begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 \end{pmatrix} : \quad 27c_1 + 3(c_2 + c_3) + 9c_4 + c_5 = 0, \\ \tilde{A} &= \tilde{I}_{4 \times 4} : \quad 64c_1 + 4(c_2 + c_3) + 16c_4 + c_5 = \frac{1}{4}, \end{aligned}$$

the system (11) admits the solution $c_1 = \frac{1}{24}$, $c_2 = \frac{1}{3}$, $c_3 = \frac{1}{8}$, $c_4 = c_5 = -\frac{1}{4}$, then (10) gives the formula for a_4 of (2).

From the previous examples it is clear the way to apply the method for any n , and in this manner to reproduce the Leverrier-Takeno relations for the coefficients of the Characteristic Polynomial of an arbitrary matrix.

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