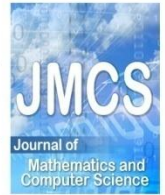


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Obtain Multiplicative Resupinate Eigenvalue with use Hermitian Matrices

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Article history:

Received September 2013

Accepted October 2013

Available online October 2013

Abstract

Benefiting from Schur theorem and temple's theories, we exposure new enough conditions for obtaining multiplicative resupinate eigenvalue with use Hermitian matrices.

1. Introduction

Let H_n be the set of Hermitian matrices of order n :

$$(MH) \text{ Let } A = (a_{ij}) \in H_n$$

be a positive semi-definite matrix and $\lambda = (\lambda_1, \lambda_2, \dots, \lambda_n) \in R^n$ be a nonnegative vector. The problem is to find a nonnegative diagonal matrix C such that the matrix CA has eigenvalues $\lambda_1, \lambda_2, \dots, \lambda_n$. We assume in the problem that $a_{ii} = 1 (i = 1, 2, \dots, n)$.

(GH) Let $A = (a_{ij})$, $A_t = (a_{ij}^{(t)}) \in H_n (t = 1, \dots, n)$, and $\lambda = (\lambda_1, \dots, \lambda_n) \in R^n$. The problem is to find $c = (c_1, \dots, c_n) \in R^n$ such that the matrix $A + \sum_{t=1}^n c_t A_t$ has eigenvalues $\lambda_1, \dots, \lambda_n$. We assume in the problem that $a_{ii}^{(t)} = \delta_{it} (i, t = 1, \dots, n)$.

In this section, main results are introduced. Section 2 contains the proofs.

For $B = (b_{ij}) \in H_n$ and $b = (b_1, \dots, b_n) \in R^n$, define :

$$d(b) = \min_{i \neq j} \{|b_i - b_j|\}, \quad \|b\| = \|b\|_\infty,$$

$$k_2(B) = \max_j \left\{ \left(\sum_{i \neq j} |b_{ij}|^2 \right)^{1/2} \right\}, \quad m(B) = \min_{i \neq j} \{|b_{ij}|\}.$$

THEOREM 1. Let $A \in H_n$ be positive semi-definite with $a_{ii} = 1 (i = 1, \dots, n)$ and $0 \leq \lambda_1 < \lambda_2 < \dots < \lambda_n$. Define

$$\phi\lambda = \begin{cases} \sqrt{\lambda_n (\lambda_{n-1} + \dots + \lambda_1)}. \\ \lambda_n \leq \lambda_{n-1} + \dots + \lambda_1, \\ (\lambda_n + \lambda_{n-1} + \dots + \lambda_1) / 2. \\ 0 \leq \lambda_n - (\lambda_{n-1} + \dots + \lambda_1) \leq d(\lambda) / 3, \\ \sqrt{[\lambda_n - d(\lambda) / 6][\lambda_{n-1} + \dots + \lambda_1 + d(\lambda) / 6]}, \\ \lambda_n \geq \lambda_{n-1} + \dots + \lambda_1 + d(\lambda) / 3. \end{cases}$$

Suppose

$$(1.1) \quad d(\lambda) \geq 2\sqrt{3}m(A)\phi(\lambda).$$

Then (MH) is solvable.

THEOREM 2. Let A and λ_i 's be the same as in Theorem 1. Suppose

$$(1.2) \quad d(\lambda) \geq \sqrt{3}(\lambda_n + \lambda_{n-1})k_2(A).$$

Then (MH) is solvable.

REMARK 1. Theorem 5 in [1] is contained in our Theorem 1 in the case when $\lambda_n \leq \lambda_{n-1} + \dots + \lambda_1$, and in our Theorem 2.

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Conditions in [1,2, 8] show that λ_n the largest component of λ , plays a role in the solvability of (MH). In Theorems 1 and 2 we go further to show the effects of the smaller components of λ .

In problem (GH), let

$$a = (a_1, \dots, a_n) = (a_{11}, \dots, a_{nn}),$$

$$A^{(0)} = A - \text{diag}(a_1, \dots, a_n), \quad A_t^{(0)} = A_t - \text{diag}(a_{11}^{(t)}, \dots, a_{mm}^{(t)}),$$

$$\square A = A^{(0)} - \sum_{t=1}^n a_t A_t^{(0)}, \quad S = \sum_{t=1}^n |A_t|;$$

here, for $B = (b_{ij})$, by $|B|$ we denote the matrix $(|b_{ij}|)$. Define

$$k = \|\lambda - a\| k_2(S) + k_2(A), \quad k' = \|\lambda\| k_2(S) + k_2(A).$$

THEOREM 3. Let $A, A_t \in H_n$ with $a_{ii}^{(t)} = \delta_{ii}$ ($i, t = 1, \dots, n$) and $\lambda_1 < \lambda_2 < \dots < \lambda_n$. Suppose

$$(1.3) \quad d(\lambda) \geq 2\sqrt{3}k'.$$

Then (GH) is solvable.

THEOREM 4. Let A, A_t , and λ_t 's be the same as in Theorem 3. Suppose $a_{11} \geq a_{22} \geq \dots \geq a_{mm}$ and

$$(1.4) \quad d(\lambda) \geq 2\sqrt{3}k.$$

Then (GH) is solvable.

REMARK 2. Considering a suitable congruent permutation of A and A_t and reordering of $\{A_t\}$, we see that the condition $a_{11} \geq \dots \geq a_{mm}$ can always be satisfied in problem (GH). Theorem 4 improves substantially Theorem 8 in [5].

2. PROOF OF THE THEOREMS

We need a lemma deduced from Krylov, Bogoljubov, and Weinstein's and Temple's theories.

LEMMA 1 (See [5, Lemma 5]). Let $B = (b_{ij}) \in H_n$ with $b_{11} \leq \dots \leq b_{nn}$. Let $k_2(B) > 0, d \geq 2k_2(B)$, and $|b_{ij} - b_{ii}| \geq d(1 - \delta_{ij})$ for $i, j = 1, \dots, n$. Then for the eigenvalues $\lambda_1 \leq \lambda_2 \leq \dots \leq \lambda_n$ of B

$$|\lambda_i - b_{ii}| \leq \frac{d - [d^2 - 4k_2(B)^2]^{1/2}}{2}.$$

We also need the concept of majorization and the following

LEMMA 2 (See [6, p. 193]). Let $B = (b_{ij}) \in H_n$. Then for the eigenvalues $\lambda_1, \dots, \lambda_n$ of B,

$$(b_{11}, \dots, b_{nn}) \vdash (\lambda_1, \dots, \lambda_n),$$

Where $u \leftarrow v$ means that the real vector v is majorized by the real vector u .

Some properties of quadratic functions are helpful in the proof.

LEMMA 3. Let $Q_1(x) = x^2 - p_1x + q_1, Q_2(x) = x^2 - p_2x + q_2$ be polynomials with $p_1 \geq p_2 \geq 0$ and $q_2 \geq q_1 \geq 0$. Suppose Q_1 and Q_2 have real roots $x_1 \leq x_2$ and $y_1 \leq y_2$, respectively. Then $x_1 \leq y_1, i.e.$

$$\frac{p_1 - (p_1^2 - 4q_1)^{1/2}}{2} \leq \frac{p_2 - (p_2^2 - 4q_2)^{1/2}}{2}.$$

Proof. It suffices to show $Q_1(y_1) \leq 0$. In fact, since $y_1 \geq 0$ obviously, then

$$\begin{aligned} Q_1(y_1) &= y_1^2 - p_1y_1 + q_1 \\ &= p_2y_1 - q_2 - p_1y_1 + q_1 \\ &= (p_2 - p_1)y_1 - q_2 + q_1 \\ &\leq 0, \end{aligned}$$

and we get the result.

LEMMA 4. Let $y(x) = x(a - x)$ be a quadratic function defined on the interval $x \in [c, d]$. Then

$$\max\{y(x) \mid c \leq x \leq d\} = \begin{cases} y(d), & d \leq a/2, \\ y(a/2), & c \leq a/2 \leq d, \\ y(c), & a/2 \leq c. \end{cases}$$

Proof of Theorem 1. Let

$$\varepsilon = \frac{d(\lambda) - [d(\lambda)^2 - 12m(A)^2\phi(\lambda)^2]^{1/2}}{6}.$$

By the assumption $d(\lambda) \geq 2\sqrt{3}m(A)\phi(\lambda)$ we have

$$\varepsilon \leq \frac{m(A)\phi(\lambda)}{\sqrt{3}}, \quad \varepsilon \leq \frac{d(\lambda)}{6}. \tag{2.1}$$

Define

$$K(\varepsilon, \lambda) = \{x \in R^n \mid \|x - \lambda\| \leq \varepsilon\}, \quad D(\lambda) = \{x \in R^n \mid x \vdash \lambda\}.$$

It can be verified that $V(\varepsilon, \lambda) = K(\varepsilon, \lambda) \cap D(\lambda)$ is a nonempty, bounded, convex, and closed set in R^n .

For $x = (x_1, \dots, x_n) \in V(\varepsilon, \lambda)$ define the matrix $X = \text{diag}(x_1, \dots, x_n)$. Then X is nonnegative. Define

$A(x) = X^{1/2}AX^{1/2}$. We know that XA and $A(x)$ have the same set of eigenvalues, denoted by

$\lambda_1(x) \leq \dots \leq \lambda_n(x)$. Let $\lambda(x) = (\lambda_1(x), \dots, \lambda_n(x))$. Since $\varepsilon \leq d(\lambda)/6$ and $\lambda_1 < \dots < \lambda_n$, then

$x_1 \leq \dots \leq x_n$ for any vector $x \in V(\varepsilon, \lambda)$. With $x \vdash \lambda$ we have $x_1 + \dots + x_n = \lambda_1 + \dots + \lambda_n$ for

$x \in V(\varepsilon, \lambda)$ and therefore

$$\begin{aligned}
 k_2(A(x))^2 &= \max_i \left\{ \sum_{j \neq i} |a_{ij}|^2 x_i x_j \right\} \\
 &\leq m(A)^2 \max_i \left\{ x_i \sum_{j \neq i} x_j \right\} \\
 &= m(A)^2 x_n (x_1 + \dots + x_{n-1}) \\
 &= m(A)^2 x_n \left(\sum_{j=1}^n \lambda_j - x_n \right),
 \end{aligned}$$

Since $\lambda_n - d(\lambda)/6 \leq x_n \leq \lambda_n$, then from Lemma 4 we have

$$x_n \left(\sum_j \lambda_j - x_n \right) \leq \begin{cases} \lambda_n (\lambda_{n-1} + \dots + \lambda_1), \\ \lambda_n \leq (\lambda_1 + \dots + \lambda_n) / 2, \\ \frac{(\lambda_n + \dots + \lambda_1)^2}{4}, \\ \lambda_n - \frac{d(\lambda)}{6} \leq \frac{\lambda_1 + \dots + \lambda_n}{2} \leq \lambda_n, \\ \left(\lambda_n - \frac{d(\lambda)}{6} \right) \left(\lambda_{n-1} + \dots + \lambda_1 + \frac{d(\lambda)}{6} \right), \\ \frac{\lambda_1 + \dots + \lambda_n}{2} \leq \lambda_n - \frac{d(\lambda)}{6}. \end{cases}$$

Therefore

$$(2.2) \quad k_2(A(x)) \leq m(A)\phi(\lambda).$$

By the assumption in Theorem 1 and (2.1), (2.2)

$$\begin{aligned}
 d(\lambda) &\geq 2\sqrt{3}m(A)\phi(\lambda) \\
 &= 2m(A)\phi(\lambda) + (2 - 2/\sqrt{3})\sqrt{3}m(A)\phi(\lambda) \\
 &\geq 2m(A)\phi(\lambda) + 2\varepsilon \\
 &\geq 2k_2(A(x)) + 2\varepsilon.
 \end{aligned} \tag{2.3}$$

Besides, $d(x) \geq d(\lambda) - 2\varepsilon$ for $x \in K(\varepsilon, \lambda)$. Thus for $x \in V(\varepsilon, \lambda)$

$$d(x) \geq d(\lambda) - 2\varepsilon \geq 2k_2(A(x)).$$

Note that x_1, \dots, x_n are diagonal elements of $A(x)$. hence by Lemmas 1 and 3

$$\begin{aligned} \|x - \lambda(x)\| &\leq \frac{d(x) - [d(x)^2 - 4k_2(A(x))^2]^{1/2}}{2} \\ &\leq \frac{[d(\lambda) - 2\varepsilon] - \{[d(\lambda) - 2\varepsilon]^2 - 4m(A)^2\phi(\lambda)^2\}^{1/2}}{2} \\ &= \varepsilon. \end{aligned} \tag{2.4}$$

To verify the late equality of (2.4). we note that ε satisfies

$$3\varepsilon^2 - d(\lambda)\varepsilon + m(A)^2\phi(\lambda)^2 = 0,$$

Which is equivalent to

$$[d(\lambda) - 4\varepsilon]^2 = [d(\lambda) - 2\varepsilon]^2 - 4m(A)^2\phi(A)^2.$$

Since $d(\lambda) - 4\varepsilon \geq 0$ [see (2.1) : $\varepsilon \leq d(\lambda) / 6 \leq d(\lambda) / 4$]. Then we have

$$d(\lambda) - 4\varepsilon = \{[d(\lambda) - 2\varepsilon]^2 - 4m(A)^2\phi(\lambda)^2\}^{1/2}.$$

Thus (2.4) can be verified.

Now define a continuous map $f(x) : V(\varepsilon, \lambda) \rightarrow R^n$ with

$$(2.5) \quad f(x) = \lambda + x - \lambda(x).$$

For the proof of Theorem 1 it suffices to show that $f(x)$ has a fixed point in $V(\varepsilon, \lambda)$. (See [5].)

The inequality (2.4) means for $x \in (\varepsilon, \lambda)$

$$\begin{aligned} \|f(x) - \lambda\| &= \|x - \lambda(x)\| \\ &\leq \varepsilon \\ &\leq d(\lambda) / 6 : \end{aligned}$$

Thus $f(x) \in (\varepsilon, \lambda)$ and $f_1(x) \leq \dots \leq f_n(x)$, where $f_i(x)$ is the i th component of $f(x)$. Since $x \vdash \lambda(x)$ (Lemma 2) and $\{f_i(x)\}$, $\{x_i\}$, and $\{\lambda_i(x)\}$ are all in increasing order, it can be verified that $f(x) \vdash \lambda$, i.e. $f(x) \in D(\lambda)$. Therefore $f(x) \in V(\varepsilon, \lambda)$. Applying Brouwer's fixed-point theorem, we conclude that there is a fixed point $c = (c_1, \dots, c_n) \in V(\varepsilon, \lambda)$ such that $f(c) = c$, i.e. $\lambda(c) = \lambda$. The proof of Theorem 1 is completed.

Proof of Theorem 2. We just give an outline for conciseness. Define

$$\varepsilon_1 = \frac{d(\lambda) - [d(\lambda)^2 - 3k_2(A)^2(\lambda_n + \lambda_{n-1})^2]^{1/2}}{6},$$

$V(\varepsilon_1, \lambda) = K(\varepsilon_1, \lambda) \cap D(\lambda)$, and consider the map $f(x) : V(\varepsilon_1, \lambda) \rightarrow R^n$ with (2.5). for $x \in (\varepsilon_1, \lambda)$

we have

$$\begin{aligned} k_2(A(x))^2 &= \max_j \left\{ x_i \sum_{j \neq i} |a_{ij}|^2 x_j \right\} \\ &\leq x_n x_{n-1} \max_i \left\{ \sum_{j \neq i} |a_{ij}|^2 \right\}, \\ (2.6) \quad k_2(A(x)) &= \sqrt{x_n x_{n-1}} k_2(A) \\ &\leq k_2(A) \frac{x_n + x_{n-1}}{2} \\ &\leq k_2(A) \frac{\lambda_n + \lambda_{n-1}}{2}. \end{aligned}$$

The value $k_2(A)(\lambda_n + \lambda_{n-1})/2$ plays the same role as $m(A)\phi(\lambda)$ in Theorem 1. Replacing ε and (2.2) by ε_1 and (2.6) in the proof of Theorem 1. Respectively, we can get the result by similar arguments.

Proof of Theorem 3. Let

$$\varepsilon' = \frac{d(\lambda) - [d(\lambda)^2 - 12k_2(A)^2]^{1/2}}{6}$$

It can be verified that

$$(2.7) \quad \varepsilon' \leq \frac{d(\lambda)}{6}, \quad \varepsilon' \leq \frac{k'}{\sqrt{3}}.$$

Define

$$K(\varepsilon', \lambda, a) = \{x \in R^n \mid \|x + a - \lambda\| \leq \varepsilon'\}.$$

$$D(\lambda, a) = \{x \in R^n \mid x + a \vdash \lambda\}.$$

It can be verified that $V(\varepsilon', \lambda, a) = K(\varepsilon', \lambda, a) \cap D(\lambda, a)$ is a nonempty, bounded, convex, and closed

set in R^n . With (2.7) and $\lambda_1 < \dots < \lambda_n$ we have $x_1 + a_1 \leq \dots \leq x_n + a_n$ for $x = (x_1, \dots, x_n) \in V(\varepsilon', \lambda, a)$. Let

$A(x) = A + \sum_{t=1}^n x_t A_t$ for $x = (x_1, \dots, x_n)$ in $V(\varepsilon', \lambda, a)$. By $\lambda_1(x) \leq \dots \leq \lambda_n(x)$ we denote the

eigenvalues of $A(x)$. Let $\lambda(x) = (\lambda_1(x), \dots, \lambda_n(x))$. Since $A(x) = A + \sum_{t=1}^n (x_t + a_t) A_t$ and $x + a \vdash \lambda$,

we have $|x_i + a_i| \leq \|\lambda\|$ and therefore

$$(2.8) \quad \begin{aligned} k_2(A(x)) &\leq k_2(A) + \|\lambda\| k_2(S) \\ &= k'. \end{aligned}$$

Define the continuous map $f(x) : V(\varepsilon', \lambda, a) \rightarrow R^n$ with (2.5). For the proof of Theorem 3 it suffices to

show that f has a fixed point in $V(\varepsilon', \lambda, a)$ (see [5]). Similarly to (2.3) we have

$$\begin{aligned} d(\lambda) &\geq 2k' + 2\varepsilon' \\ &\geq 2k_2(A(x)) + 2\varepsilon' \end{aligned}$$

With the assumption in Theorem 3. On the other hand, for $x \in V(\varepsilon', \lambda, a)$ we have

$d(x + a) \geq d(\lambda) - 2\varepsilon'$. Thus

$$(2.9) \quad \begin{aligned} d(x+a) &\geq d(\lambda) - 2\varepsilon' \\ &\geq 2k' \\ &\geq 2k_2(A(x)). \end{aligned}$$

By Lemmas 1 and 3 we have $\|(x+a) - \lambda(x)\| \leq \varepsilon'$ for $x \in V(\varepsilon', \lambda, a)$. The deduction is similar to (2.4). On the other hand $\|f(x) + a - \lambda\| = \|(x+a) - \lambda(x)\|$.

Thus $f(x) \in K(\varepsilon', \lambda, a)$. With $\varepsilon' \leq d(\lambda)/6$ and $\lambda_1 < \dots < \lambda_n$ we have $f_1(x) + a_1 \leq \dots \leq f_n(x) + a_n$. Since $x + a \vdash \lambda(x)$, we can verify that $f(x) + a \vdash \lambda$ and therefore $f(x) \in K(\varepsilon', \lambda, a) \cap D(\lambda, a) = V(\varepsilon', \lambda, a)$. Brouwer's fixed-point theorem implies that there is a vector $c = (c_1, \dots, c_n)$ such that $f(c) = c, i.e. \lambda(c) = \lambda$. In other words, $A(c) = A + \sum_{t=1}^n c_t A_t$ has eigenvalues $\lambda_1, \dots, \lambda_n$. The proof is completed.

Proof of Theorem 4. Define

$$\varepsilon'' = \frac{d(\lambda) - [d(\lambda)^2 - 12k^2]^{1/2}}{6}$$

$V(\varepsilon'', \lambda, a) = K(\varepsilon'', \lambda, a) \cap D(\lambda, a)$ and consider the map $f(x) : V(\varepsilon'', \lambda, a) \rightarrow R^n$ with (2.5). For

$x = (x_1, \dots, x_n) \in V(\varepsilon'', \lambda, a)$ we have $\lambda_1 \leq x_i + a_i \leq \lambda_n (i = 1, \dots, n)$, since $x + a \vdash \lambda$. Thus

with the assumption $a_1 \geq \dots \geq a_n$ we have $\|x\| \leq \|\lambda - a\|$ and

$$(2.10) \quad \begin{aligned} k_2(A(x)) &\leq k_2(A) + \|x\| k_2(S) \\ &\leq k. \end{aligned}$$

Then replacing ε' and k' by ε'' and k in the proof of Theorem 3, respectively, we can get the result by similar arguments.

3. NUMERICAL EXAMPLES

EXAMPLE 1. Let $\lambda = (0, 1, 2)$ and

$$A = I + 0.19 \begin{bmatrix} 0 & 1 & 1 \\ 1 & 0 & 1 \\ 1 & 1 & 0 \end{bmatrix}$$

Consider problem (MH).

Apply Theorem 1. Since

$$d(\lambda) = 1, \quad \phi(\lambda) = \sqrt{\left(\lambda_3 - \frac{d(\lambda)}{6}\right)\left(\lambda_2 + \lambda_1 + \frac{d(\lambda)}{6}\right)} = \frac{\sqrt{77}}{6}$$

$$m(A) = 0.19,$$

and thus $2\sqrt{3}m(A)\phi(\lambda) = 0.9625833 < d(\lambda) = 1$, we know by Theorem 1 that problem (MH) in this example is solvable. In fact $C = \text{diag}(0, 1.081552, 1.9184448)$ is a numerical solution. We also see that the vector $c = \text{diag}(C)$ satisfies $\|c - \lambda\| \leq \varepsilon = 0.1401566$ and $c \leftarrow \lambda$. This agrees with our theoretical analysis.

In some cases, reordering of the rows and columns of matrix A may affect the question of solvability when sufficient conditions shown in [2] and [8] are applied. (See also [3].) The matrix in Example 1, however, does not change under arbitrary congruent permutation, For this we use this kind of matrices in our numerical tests.

EXAMPLE Let $\lambda = (2.5, 5, 7.5, 10, 12.4)$ and $A = I + 0.039 B$. where

$$B = \begin{bmatrix} 0 & 1 & 1 & 1 & 1 \\ 1 & 0 & 1 & 1 & 1 \\ 1 & 1 & 0 & 1 & 1 \\ 1 & 1 & 1 & 0 & 1 \\ 1 & 1 & 1 & 1 & 0 \end{bmatrix}$$

Consider problem (MH).

Apply Theorem 1. Since $\phi(\lambda) = \sqrt{\lambda_5(\lambda_4 + \lambda_3 + \lambda_2 + \lambda_1)} = 17.606816, m(A) = 0.039$, and

$$2\sqrt{3}m(A)\phi(\lambda) = 2.3786803 < d(\lambda) = 2.4,$$

The problem is solvable. $C = \text{diag}(2.5197887, 5.0386475, 7.5492414, 10.039076, 12.252945)$ is a numerical solution. The vector $c = \text{diag}(C)$ satisfies $\|c - \lambda\| < \varepsilon = 0.3468022$ and $c \vdash \lambda$.

EXAMPLE 3. Let $\lambda = (0, 0.333, 0.666, 1, 7)$ and $A = 1 + 0.012B$. Where B is the same as in Example 2.

Consider problem (MH).

Apply Theorem 2. With $k_2(A) = 0.024$ and

$$\sqrt{3}(\lambda_5 + \lambda_4)k_2(A) = 0.3325537 < d(\lambda) = 0.333$$

we know the problem is solvable. The matrix $C = \text{diag}(0, 0.3332137, 0.6662960, 0.9998153, 6.9996749)$ is a numerical solution. The vector $c = \text{diag}(C)$ is in $V(\varepsilon_1, \lambda)$, where $\varepsilon_1 = 0.0526277$.

REMARK 3. Examples 1-3 show that our results are not contained in those of [1], [2], or [8]. The following examples, however. Show the converse.

Let

$$\lambda = (0.5, 1) \quad \text{and} \quad A = \begin{bmatrix} 1 & \frac{1}{4} \\ \frac{1}{4} & 1 \end{bmatrix}.$$

This example satisfies [2, Theorem 3] and [8, Theorem 2], but does not satisfy our Theorem 1 or 2.

Let

$$\lambda = (5, 6, 7) \quad \text{and} \quad A = I + \frac{1}{42} \begin{bmatrix} 0 & \sqrt{2} & 0 \\ \sqrt{2} & 0 & 1 \\ 0 & 1 & 0 \end{bmatrix}.$$

This example (note that $\lambda_3 < \lambda_1 + \lambda_2$) satisfies [1, Theorem 5],

but does not satisfy our Theorem 1.

Our results do not contain those in [3], which can be applied to non-symmetric matrices.

EXAMPLE 4. Let $\lambda = (0, 0.4)$, $A = \text{diag}(-1, 1)$, $A_1 = e_1 e_1^T + 0.05B$, and $A_2 = e_2 e_2^T + 0.1B$, where e_i is the i th column of I_2 and $B = [e_2, e_1]$. Consider problem (GH).

Since $S = 0.15B$, $A = -0.05B$, then

$$\begin{aligned} 2\sqrt{3}k' &= 2\sqrt{3} \left[k_2(A) + \|\lambda\| k_2(S) \right] \\ &= 0.3810511 \\ &< 0.4 = d(\lambda) \end{aligned}$$

By Theorem 3 problem (GH) is solvable. $c = (1.0002507, -0.6002507)$ is a numerical solution. For this example, assumptions in [5, Theorem 5] are not satisfied.

REMARK 4. Theorem 6 in [5] is not contained in our Theorem 3. See the numerical example shown in [5].

Our theorems 3-4 are not contained in the results of [7] and vice versa.

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