ON THE HADAMARD PRODUCTS OF GCD AND LCM MATRICES

AHMET ALI ÖÇAL

Department of Mathematics, Faculty of Arts and Sciences, Gazi University, Ankara, Turkey. (Received: July 21,2003; Revised: Oct.27,2003; Accepted: Oct.31,2003)

ABSTRACT

Let $S = \{x_1, x_2, ..., x_n\}$ be a set of distinct positive integers. The matrix (S) having the greatest common divisor (x_i, x_j) of x_i and x_j as its i, j-entry is called the greatest common divisor (GCD) matrix on S. The matrix [S] having the least common multiple $[x_i, x_j]$ of x_i and x_j as its i, j-entry is called the least common multiple (LCM) matrix on S. In this paper we obtain some results related with Hadamard products of GCD and LCM matrices. The set S is factor-closed if it contains every divisor of each of its elements. It is well-known, that if S is factor-closed, then there exit the inverses of the GCD and LCM matrices on S. So we conjecture that if the set S is factor-closed, then $(S)o(S)^{-1}$ and $[S]o[S]^{-1}$

matrices are doubly stochastic matrices and
$$tr(S)o(S)^{-1} = tr(S) = \sum_{i=1}^{n} x_i$$
.

1. INTRODUCTION

Let $S = \{x_1, x_2, ..., x_n\}$ be a set of distinct positive integers. The matrix (S) having the greatest common divisor (x_i, x_j) of x_i and x_j as its i, j-entry is called the greatest common divisor (GCD) matrix on S. The study of GCD matrices was introduced by Beslin and Ligh [1]. They have shown that every GCD matrix is positive definite.

The matrix [S] having the least common multiple $[x_i, x_j]$ of x_i and x_j as its i, j-entry is called the least common multiple (LCM) matrix on S. Smith [3] also considered the determinant of LCM matrix on a factor-closed set. We note that GCD matrix (S) and LCM matrix [S] are invertible when S is factor-closed set. In this

paper we obtained some results related with determinant, rank, norm and permanent of the Hadamard product of GCD matrix (S) and LCM matrix [S]. Moreover we conjecture that if S is factor-closed, then the Hadamard product of GCD matrix (S) and the inverse of GCD matrix (S) is a doubly stochastic matrix and also the Hadamard product of LCM matrix [S] and the inverse of LCM matrix [S] is a doubly stochastic matrix. Again we conjecture that if S is factor-closed, then

$$tr(S)o(S)^{-1} = tr(S) = \sum_{i=1}^{n} x_i$$

2. MAIN RESULTS

Definition 1. The Hadamard product of two matrices $A = (a_{ij})$ and $B = (b_{ij})$ of the same size is just their element-wise product $AoB = (a_{ij}b_{ij})$.

Lemma 1. Let $S = \{x_1, x_2, ..., x_n\}$ be a set of distinct positive integers. If (S) is the GCD matrix and [S] is the LCM matrix defined on S, then

$$((S)o[S])_{ij} = \begin{cases} x_i^2 & \text{if } i = j \\ x_i x_j & \text{if } i \neq j \end{cases} .$$

Proof. Consider the set S and if we denote the greatest common divisor of x_i and x_j with (x_i, x_j) and the least common multiple of x_i and x_j with $[x_i, x_j]$, then we have

$$(x_i, x_j)[x_i, x_j] = x_i x_j$$
, $(i, j = 1, 2, ..., n.)$.

Therefore by the definition 1, we get the proof.

Remark 1. Clearly (S)o[S] matrix is symmetric.

Theorem 1. Let $S = \{x_1, x_2, ..., x_n\}$ be a set of distinct positive integers. If (S) is the GCD matrix and [S] is the LCM matrix defined on S, then

$$\det((S)o[S]) = 0.$$

Proof. By Lemma 1 and using the properties of determinants we have

$$\det((S)o[S]) = \det\begin{bmatrix} x_1^2 & x_1x_2 & \dots & x_1x_n \\ x_2x_1 & x_2^2 & \dots & x_2x_n \\ \dots & \dots & \dots & \dots \\ x_nx_1 & x_nx_2 & \dots & x_n^2 \end{bmatrix}$$

$$= (x_1x_2...x_n) \det\begin{bmatrix} x_1 & x_2 & \dots & x_n \\ x_1 & x_2 & \dots & x_n \\ \dots & \dots & \dots & \dots \\ x_1 & x_2 & \dots & x_n \end{bmatrix}$$

$$= (x_1x_2...x_n) \cdot 0$$

$$= 0$$

and thus the proof is complete.

Definition 2. Let $S = \{x_1, x_2, ..., x_n\}$ be a set of distinct positive integers. The matrix 1/(S) is the n×n matrix whose i, j-entry is $\frac{1}{(x_i, x_j)}$. We call 1/(S) the reciprocal GCD matrix on S.

Corollary 1. Let $S = \{x_1, x_2, ..., x_n\}$ be a set of distinct positive integers. If (S) is the GCD matrix and 1/(S) is the reciprocal GCD matrix defined on S, then $\det((S) \circ 1/(S)) = 0.$

Proof. Since (S)01/(S) is the matrix whose all entries are equal to 1, it is easily seen that

$$\det((S)o1/(S)) = 0.$$

Theorem 2. If (S) and [S] are the GCD and LCM matrices defined on $S = \{x_1, x_2, ..., x_n\}$ the set of distinct positive integers, respectively, then

$$rank((S)o[S]) = 1.$$

Proof. Firstly by Theorem 1 we say that rank((S)o[S]) < n. If we denote the rows of (S)o[S] with r_i (i=1,2,...n), then we can write

So we write

$$r_1 = \frac{x_1}{x_{i+1}} r_{i+1}$$
 $i = 1, 2, ..., n-1$.

Therefore r_1 is a multiple of the rows r_2 , r_3 ,..., r_n . Hence by the elementary row operations it follows that the number of row which isn't zero of the matrix (S)o[S] is 1 and thus the proof is complete.

Definition 3. Let $A = (a_{ij})$ be $n \times n$ matrix over any commutative ring. The permanent of A written per(A), or simply PerA, is defined by

$$per(A) = \sum_{\sigma} \prod_{i=1}^{n} a_{i\sigma(i)},$$

where the summation extends over all one-to-one functions from $\{1,2,...,n\}$ to $\{1,2,...,n\}$.

Now we can state the following result.

Theorem 3. Let $S = \{x_1, x_2, ..., x_n\}$ be an ordered set of distinct positive integers. If (S) and [S] are the GCD and LCM matrices defined on S, respectively, then

$$per((S)o[S]) = n! \prod_{i=1}^{n} x_i^2$$
.

Proof. For the brevity if we take C=(S)o[S] and $C=(c_{ij})$ then by the Definition 3, we have

$$per(C) = \sum_{\sigma} c_{1\sigma(1)} c_{2\sigma(2)} ... c_{n\sigma(n)}.$$

On the other hand we note that the sequence $(c_{1\sigma(1)}, c_{2\sigma(2)}, ..., c_{n\sigma(n)})$ is called a diagonal of C, and the product $c_{1\sigma(1)}c_{2\sigma(2)}...c_{n\sigma(n)}$ is a diagonal product of C. Thus the permanent of C is the sum of all diagonal products of C. Considering the structure of the matrix C = (S)o[S] we get result.

Corollary 2. If (S) is the GCD matrix defined on the set S of distinct positive integers, and 1/(S) is the reciprocal matrix of GCD matrix, then

$$per((S)o1/(S)) = n!$$

Proof. Since (S)o1/(S) is the matrix whose all entries are equal to 1, it is easily seen that

$$per((S)o1/(S)) = n!$$

Definition 4.(i) The i norm is defined for $A \in M_n$ by

$$||A||_1 = \sum_{i,j=1}^n |a_{ij}|.$$

(ii) The Euclidean norm or $_2$ norm is defined for $A \in M_n$ by

$$\|A\|_{2} = \left(\sum_{i,j=1}^{n} |a_{ij}|^{2}\right)^{1/2}.$$

(iii) The $_{\infty}$ norm is defined for $A \in M_n$ by

$$||A||_{\infty} = \max_{1 \le i, j \le n} |a_{ij}|.$$

(iv) The maximum row sum matrix norm is defined $A \in M_n$ by

$$||A||_r = \max_{1 \le i \le n} \sum_{i=1}^n |a_{ij}|.$$

(v) The maximum column sum matrix norm is defined for $A \in M_n$ by

$$||A||_c = \max_{1 \le j \le n} \sum_{i=1}^n |a_{ij}|.$$

Theorem 4. Let $S = \{x_1, x_2, ..., x_n\}$ be an ordered set of distinct positive integers. If (S) and [S] are the GCD and LCM matrices defined on S, respectively, then the following statements are satisfied:

(i)
$$\| (S)o[S] \|_1 = \left(\sum_{i=1}^n x_i\right)^2$$

(ii)
$$\| (S)o[S] \|_2 = \sum_{i=1}^n x_i^2$$

(iii)
$$\| (S)o[S] \|_{\infty} = x_n^2$$

(iv)
$$\| (S)o[S] \|_{r} = \| (S)o[S] \|_{c} = x_{n} \left(\sum_{i=1}^{n} x_{i} \right).$$

Proof. If we denote i-th row sum of (S)o[S] with r_{S_i} (I=1,2,...,n). Then we can write

$$r_{S_1} = x_1 \left(\sum_{i=1}^n x_i \right)$$

$$r_{S_2} = x_2 \left(\sum_{i=1}^n x_i \right)$$
......

$$r_{S_n} \, = x_n \Biggl(\sum_{i=1}^n x_i \, \Biggr) \; . \label{eq:rsn}$$

So we have

$$\begin{aligned} \| (S)o[S] \|_{1} &= r_{S_{1}} + r_{S_{2}} + \dots + r_{S_{n}} \\ &= x_{1} \left(\sum_{i=1}^{n} x_{i} \right) + x_{2} \left(\sum_{i=1}^{n} x_{i} \right) + \dots + x_{n} \left(\sum_{i=1}^{n} x_{i} \right) \\ &= (x_{1} + x_{2} + \dots + x_{n}) \left(\sum_{i=1}^{n} x_{i} \right) \\ &= \left(\sum_{i=1}^{n} x_{i} \right)^{2}. \end{aligned}$$

(ii) Again for the brevity let take as C = (S)o[S] and $C = (c_{ij})$. Then we have

$$tr(CC^{T}) = \sum_{i:=1}^{n} |c_{ij}|^{2} = ||C||_{2}^{2}.$$

On the other hand from the structure of the matrix (S)o[S], it is easily seen that

$$\operatorname{tr}(\operatorname{CC}^{\mathrm{T}}) = \left(\sum_{i,j=1}^{n} x_{i}^{2}\right)^{2}.$$

So we obtain

$$\|C\|_2 = \sum_{i=1}^n x_i^2$$
.

(iii) Since $S = \{x_1, x_2, ..., x_n\}$ is an ordered set of distinct positive integers, without loosing the generality we can assume that $x_1 < x_2 < ... < x_n$. Considering the definition of $_{\infty}$ norm we find

$$\| (S)o[S] \|_{\infty} = x_n^2$$
.

(iv) Clearly since (S)o[S] is symmetric, we have

$$\| (S)o[S] \|_{r} = \| (S)o[S] \|_{c}$$
.

On the other hand we can assume that $x_1 < x_2 < ... < x_n$. Therefore by the definition maximum row sum matrix norm (or maximum column sum matrix norm) we have

$$\| (S)o[S] \|_{r} = \| (S)o[S] \|_{c} = x_{n} \left(\sum_{i=1}^{n} x_{i} \right).$$

Thus the Theorem 4 is completely proved.

Definition 5. A set $S = \{x_1, x_2, ..., x_n\}$ of positive integers is said to be factor-closed (FC) is whenever x_i is in S and d divides x_i , then d is in S.

The above definition is due to J.J. Malone.

Remark 2. We note that if the set $S = \{x_1, x_2, ..., x_n\}$ of distinct positive integers is not factor-closed, then an LCM matrix may not be invertible. But the GCD matrix (S) defined on any set S of distinct positive integers is always invertible.

Theorem 5. [2] Let $S = \{x_1, x_2, ..., x_n\}$ be a set of distinct positive integers. If S is factor-closed, then the inverse of the GCD matrix (S) defined on S is the matrix $(S)^{-1} = (t_{ij})$, where

$$t_{ij} = \sum_{\substack{x_i | x_k \\ x_i | x_k}} \frac{1}{\phi(x_k)} \mu(x_k / x_i) \mu(x_k / x_j),$$

 φ (.) is Euler's totient function and μ (.) denotes Moebius function.

Now we present the following.

Conjecture 1. Let $S = \{x_1, x_2, ..., x_n\}$ be a set of distinct positive integers and $(S)^{-1}$ be the inverse of the GCD matrix (S) defined on S. If S is factor-closed, then $(S)o(S)^{-1}$ is a doubly stochastic matrix, i.e.,

$$\sum_{j=1}^{n} \left\{ (x_{i}, x_{j}) \sum_{\substack{x_{i} \mid x_{k} \\ x_{j} \mid x_{k}}} \frac{1}{\phi(x_{k})} \mu(x_{k} / x_{i}) \mu(x_{k} / x_{j}) \right\} = 1 \qquad (i = 1, 2, ..., n)$$

and

$$\sum_{i=1}^{n} \left\{ (x_{i}, x_{j}) \sum_{\substack{x_{i} \mid x_{k} \\ x_{j} \mid x_{k}}} \frac{1}{\phi(x_{k})} \mu(x_{k} / x_{i}) \mu(x_{k} / x_{j}) \right\} = 1 \qquad (j = 1, 2, ..., n).$$

Theorem 6. [2] Let $S = \{x_1, x_2, ..., x_n\}$ be a set of distinct positive integers. If S is factor-closed, then the inverse of the LCM matrix [S] defined on S is the matrix, where

$$b_{ij} = \frac{1}{x_i x_j} \sum_{\substack{x_i | x_k \\ x_j | x_k}} \frac{1}{g(x_k)} \mu(x_k / x_i) \mu(x_k / x_j),$$

and g is defined for each positive integer m by

$$g(m) = \frac{1}{m} \sum_{d|m} d\mu(d).$$

Conjecture 2. Let $S = \{x_1, x_2, ..., x_n\}$ be a set of distinct positive integers and $[S]^{-1}$ be the inverse of the LCM matrix [S] defined on S. If S is factor-closed, then $[S]o[S]^{-1}$ is a doubly stochastic matrix, i.e.,

$$\sum_{j=1}^{n} \left\{ \frac{\left[x_{i}, x_{j}\right]}{x_{i} x_{j}} \sum_{\substack{x_{i} \mid x_{k} \\ x_{j} \mid x_{k}}} \frac{1}{g(x_{k})} \mu(x_{k} / x_{i}) \mu(x_{k} / x_{j}) \right\} = 1 \qquad (i = 1, 2, ..., n)$$

and

$$\sum_{i=1}^{n} \left\{ \frac{\left[x_{i} \ x_{j}\right]}{x_{i}x_{j}} \sum_{\substack{x_{i} \mid x_{k} \\ x_{j} \mid x_{k}}} \frac{1}{g(x_{k})} \mu(x_{k} / x_{i}) \mu(x_{k} / x_{j}) \right\} = 1 \qquad (j = 1, 2, ..., n).$$

Conjecture 3. Let $S = \{x_1, x_2, ..., x_n\}$ be a set of distinct positive integers and $(S)^{-1}$ be the inverse of the GCD matrix (S) defined on S. If S is factor-closed, then

$$tr(S)o(S)^{-1} = tr(S) = \sum_{i=1}^{n} x_i$$

i.e.,

$$\sum_{i=1}^{n} \left\{ x_{i} \sum_{x_{i} \mid x_{k}} \frac{1}{\phi(x_{k})} \mu^{2}(x_{k} / x_{i}) \right\} = \sum_{i=1}^{n} x_{i}.$$

Remark 3. The Conjecture 3 is not true for [S]o[S]⁻¹ matrix, i.e.,

$$tr([S]o[S]^{-1}) \neq tr([S]) = \sum_{i=1}^{n} X_{i}$$
.

For example, if $S = \{1, 2, 4\}$ (we note that the set S is factor-closed), then we have the following:

$$[S] = \begin{bmatrix} 1 & 2 & 4 \\ 2 & 2 & 4 \\ 4 & 4 & 4 \end{bmatrix}, [S]^{-1} = \begin{bmatrix} -1 & 1 & 0 \\ 1 & \frac{-3}{2} & \frac{1}{2} \\ 0 & \frac{1}{2} & \frac{-1}{4} \end{bmatrix}$$

and

$$[S]o[S]^{-1} = \begin{bmatrix} -1 & 2 & 0 \\ 2 & -3 & 2 \\ 0 & 2 & -1 \end{bmatrix}.$$

Thus since
$$\operatorname{tr}([S]o[S]^{-1}) = -5$$
 and $\operatorname{tr}([S]) = \sum_{i=1}^{n} x_i = 7$, it follows that
$$\operatorname{tr}([S]o[S]^{-1}) \neq \operatorname{tr}([S]).$$

REFERENCES

- [1] S.Beslin and S.Ligh, Greatest Common Divisor Matrices, Linear Algebra and Its Appl., 118:69-76 (1989)
- [2] K.Bourque and S.Light, On GCD and LCM Matrices, Linear Algebra and Its Appl., 174:65-74 (1992)
- [3] H.J.S.Smith, On the Value of a Certain Arithmetical Determinant, Proc. London Math. Soc., 7:208-212 (1875-1876)