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## The Non-Negative $P_0$ –Matrix Completion Problem for 5x5 Matrices Specifying Digraphs with 5 Vertices and 3 Arcs.

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### Abstract

The non-negative  $P_0$  – matrix completion is considered for 5x5 matrices specifying digraphs for  $p = 5$ ,  $q = 3$ , where  $p$  is number of vertices and  $q$  is number of arcs by performing zero completion on the matrices. The study establishes that all digraphs for  $p = 5$ ,  $q = 3$  specifying 5x5 partial matrices which are either cycles or acyclic digraphs have non-negative  $P_0$  –completion.

**Keywords:** Principal submatrix, partial matrix, matrix completion,  $P_0$  –matrix, Nonnegative  $P_0$  –matrix

### 1. Introduction

A matrix  $A$  is a rectangular array of numbers or objects arranged in rows and columns. A submatrix of a matrix  $A$  is a smaller matrix obtained by deleting a collection of row(s) and / or column(s) from the matrix  $A$ . If  $A$  is an  $n \times n$  matrix, for  $\alpha$  subset of  $\{1, 2, \dots, n\}$ , the **principal submatrix**  $A(\alpha)$  is obtained by deleting all rows and columns that are not in  $\alpha$ . A principal minor is the determinant of a leading principal submatrix obtained by deleting the last  $n-k$  rows and  $n-k$  columns of the  $n \times n$  matrix  $A$ . for  $n \times n$  square matrix there are  $n$  leading principal minors.

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A **partial matrix** is a matrix in which some entries are specified while the remaining unspecified entries are free to be chosen [5]. Example  $A = \begin{bmatrix} 4 & 2 & x \\ 2 & 1 & y \\ 4 & -1 & 1 \end{bmatrix}$  is a 3x3 partial matrix with elements in positions (1,1), (1,2), (2,1), (2,2), (3, 1), (3,2), (3,3) specified while elements in positions (1,3), (2,3) are unspecified. A fully specified principal submatrix such as  $A(1,2)$  of matrix  $A$  above has all entries specified. Completion of a partial matrix is a particular choice of values for unspecified entries so that the resulting matrix specifies a certain property.

An  $n \times n$  matrix has a list of positions given by  $\{1, 2, \dots, n\} \times \{1, 2, \dots, n\}$ . If  $Q$  is a subset of this list of positions, then  $Q$  is said to be pattern of the  $n \times n$  matrix. A partial matrix specifies the pattern if its specified entries are those exactly listed in the pattern. For instance the partial matrix  $A$  above specifies the pattern  $\{(1,1), (1,2), (2,1), (2,2), (3,1), (3,2), (3,3)\}$ .

Matrices are of various classes such as positive definite,  $P$ ,  $P_0$ ,  $M_0$ , nonnegative  $P_0$  matrices and others. Each of the class specifies certain properties. As stated in [1], for a particular class  $\square$  of matrices, a pattern is said to have  $\square$ -completion if every partial  $\square$ -matrix specifying the pattern can be completed to a  $\square$ -matrix. If there exists even one partial  $\square$ -matrix specifying the pattern that cannot be completed that pattern is said not to have completion.

A real  $n \times n$  matrix is called a  **$P_0$ -matrix** if all its principal minors are non-negative. A partial  $P_0$ -matrix is a partial matrix in which all fully specified sub-matrices are  $P_0$ -matrices. A real  $n \times n$  matrix is **nonnegative  $P_0$ -matrix** if all entries are nonnegative and all its principal minors are nonnegative i.e. it's a  $P_0$ -matrix whose entries are nonnegative. A partial matrix is a partial nonnegative  $P_0$ -matrix if determinants of all fully specified sub-matrices are nonnegative and all specified entries are nonnegative. A pattern is said to have a nonnegative  $P_0$ -completion if every partial nonnegative  $P_0$ -matrix specifying the pattern can be completed to a nonnegative  $P_0$ -matrix. These are well defined in [4].

Graphs and digraphs have been used effectively to study matrix completion problems. For positionally symmetric pattern  $Q$  that includes all diagonal positions, the graph of  $Q$  (pattern graph) is used to carry out the study. For patterns without positional symmetry, digraphs (directed graphs) are used, as established in [5].

Digraphs assist the study of nonnegative  $P_0$ -matrix completion since the case considered involve patterns involving  $5 \times 5$  matrices with all diagonal entries specified and not necessarily for position  $\{j, i\}$  to be in the pattern if position  $\{i, j\}$  is in the pattern.

A **digraph** is ordered pair  $D = (V, A)$  comprising of a set of vertices together with a set  $A$  of directed edges called arcs. The order of a digraph is the number of vertices in the digraph while the size of a digraph is the number of arcs in the digraph. A digraph  $H$  is said to be a sub-digraph of  $D$  if every vertex of  $H$  is also a vertex of  $D$  and every arc of  $H$  is also an arc of  $D$ . [6]

Let  $D$  be a digraph, a path that begins and ends at the same vertex is called a cycle. A digraph that does not contain any cycles is called an acyclic digraph. A chord is an arc joining two non-consecutive

vertices of a cycle. A digraph is chordal if any cycle of length  $> 3$  has a chord. A subset of a directed graph is called a clique if it contains at least three vertices and for each pair of vertices  $v_i$  and  $v_j$  in the subset, both  $v_i \rightarrow v_j$  and  $v_j \rightarrow v_i$  are true. [4]

In many situations it is convenient to permute entries of a partial matrix. A permutation matrix  $P$  is obtained by interchanging rows on the identity matrix. The permutation matrix  $A$  is then  $PAP^T$ . This is represented on the digraph by renumbering the vertices. As a result of the following lemma we are allowed to permute a partial nonnegative  $P_0$  -matrix and hence renumber digraph vertices as convenient.

**Lemma 1.1** [1]: *The class of nonnegative  $P_0$  -matrices is closed under permutation.*

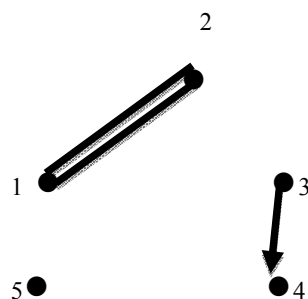
Some studies have been done on nonnegative  $P_0$  -matrix completion. In [4], Hogben established that for nonnegative  $P_0$  -matrices, patterns of every non-separable strongly connected induced sub-digraph has nonnegative  $P_0$ - completion. In the same study it is shown that all  $3 \times 3$  matrices have nonnegative  $P_0$  -completion prove of which is given in [2]. In [5], Hogben established that a pattern that has nonnegative  $P_0$  -completion also have nonnegative  $P$ - completion. In [2], it is established that a  $4 \times 4$  matrix that includes all diagonal positions has nonnegative  $P_0$  -completion if and only if its digraph is complete when it has a 4-cycle. Also shown in the study is that any positionally symmetric pattern that includes all diagonal positions and whose graph is an  $n$ -cycle has nonnegative  $P_0$  -completion if and only if  $n \neq 4$ .

In next section all possible digraphs with 5 vertices and 3 arcs are considered and  $5 \times 5$  partial matrices specifying the digraphs extracted. The construction of digraphs will be with the guidance of graphs with five points and three lines as given in [3]

The process of extracting the partial nonnegative  $P_0$  -matrices will be as follows: A specific entry  $a_{ij}$  will be used to represent the corresponding present arc in the digraph, an unspecified entry  $x_{ij}$  will represent a corresponding missing arc in the digraph while  $d_{ii}$  will specify the diagonal entries. Zero completion method will then be used to find out whether each of the cases have zero completion to nonnegative  $P_0$  -matrix or not.

**Classification of  $5 \times 5$  matrices specifying digraphs with 5 vertices and 3 arcs.**

i) **Consider the digraph below:**



Let  $A = \begin{pmatrix} d_{11} & a_{12} & x_{13} & x_{14} & x_{15} \\ a_{21} & d_{22} & x_{23} & x_{24} & x_{25} \\ x_{31} & x_{32} & d_{33} & a_{34} & x_{35} \\ x_{41} & x_{42} & x_{43} & d_{44} & x_{45} \\ x_{51} & x_{52} & x_{53} & x_{54} & d_{55} \end{pmatrix}$  be a partial nonnegative  $P_0$ -matrix representing the digraph above.

Determining the determinants of all the principal minors then setting the unspecified entries to zero, i.e.  $x_{13} = 0, x_{14} = 0, x_{15} = 0, x_{23} = 0, x_{24} = 0, x_{25} = 0, x_{31} = 0, x_{32} = 0, x_{35} = 0, x_{41} = 0, x_{42} = 0, x_{43} = 0, x_{45} = 0, x_{51} = 0, x_{52} = 0, x_{53} = 0, x_{54} = 0$ . Determinants of the principal sub-matrices will be as follows:-

Det  $A(1,2) = d_{11}d_{22} - a_{12}a_{21} \geq 0$  since  $A(1,2)$  is fully specified.

Similarly, Det  $A(1,3)$ , Det  $A(1,4)$ , Det  $A(1,5)$ , Det  $A(2,3)$ , Det  $A(2,4)$ , Det  $A(2,5)$ , Det  $A(3,5)$ , Det  $A(4,5) \geq 0$

Det  $A(1,2,3) = d_{11}d_{22}d_{33} - a_{12}a_{21}d_{33} = d_{33}(d_{11}d_{22} - a_{12}a_{21}) \geq 0$ , since  $A(1,2)$  is fully specified.

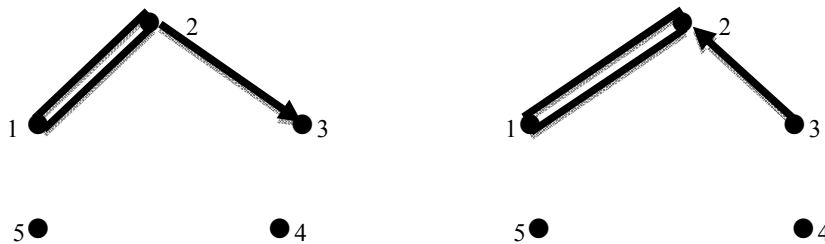
Similarly Det  $A(1,2,4)$ , Det  $A(1,2,5)$ , Det  $A(1,3,4)$ , Det  $A(1,3,5)$ , Det  $A(1,4,5)$ , Det  $A(2,3,4)$ , Det  $A(2,3,5)$ , Det  $A(2,4,5)$ , Det  $A(3,4,5) \geq 0$

Det  $A(1,2,3,4) = d_{11}d_{22}d_{33}d_{44} - a_{12}a_{21}d_{33}d_{44} = d_{33}d_{44}(d_{11}d_{22} - a_{12}a_{21}) \geq 0$ , since  $A(1,2)$  is fully specified

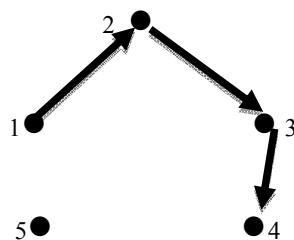
Similarly, Det  $A(1,2,3,5)$ , Det  $A(1,2,4,5)$ , Det  $A(1,3,4,5)$ , Det  $A(2,3,4,5) \geq 0$

Det  $A = d_{11}d_{22}d_{33}d_{44}d_{55} - a_{12}a_{21}d_{33}d_{44}d_{55} = d_{33}d_{44}d_{55}(d_{11}d_{22} - a_{12}a_{21}) \geq 0$ , since  $A(1,2)$  is fully specified

Hence all principal minors are nonnegative and therefore partial matrix has zero completion into nonnegative  $P_0$  -matrix. Carrying out similar procedures for the following digraphs similar results will be obtained.



ii) Consider the digraph below:



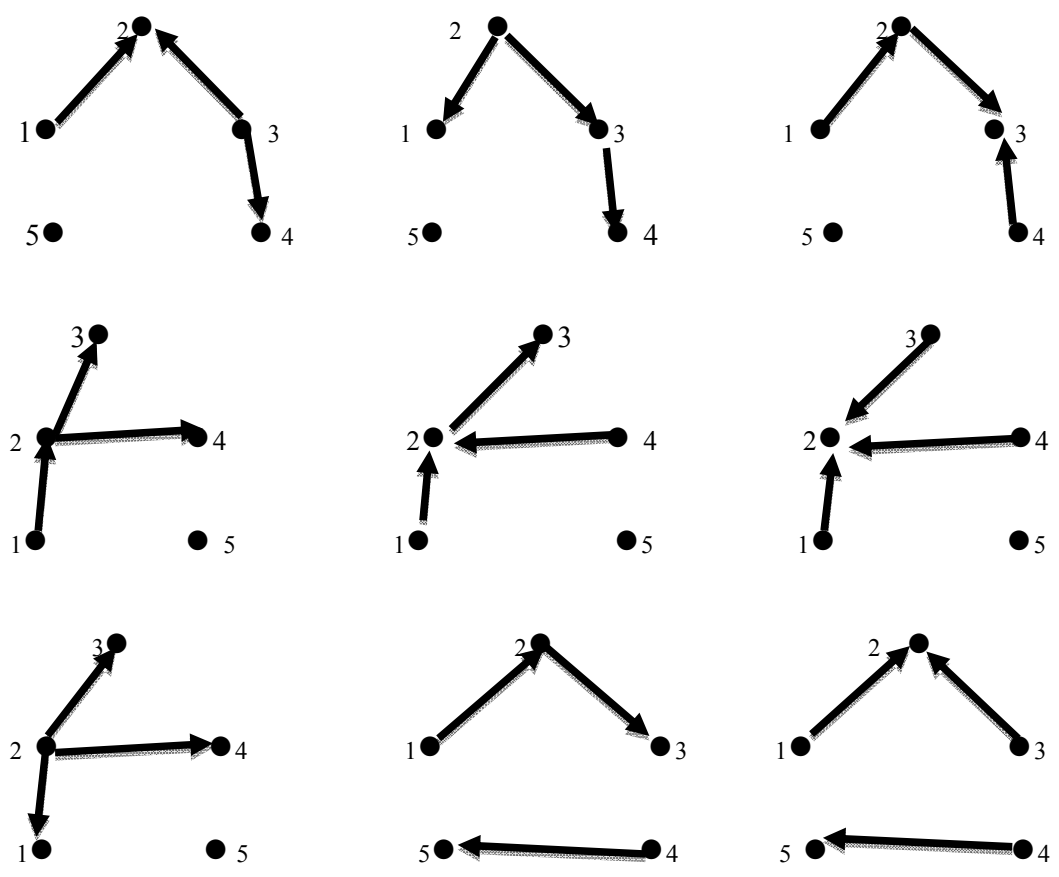
Let  $A = \begin{pmatrix} d_{11} & a_{12} & x_{13} & x_{14} & x_{15} \\ x_{21} & d_{22} & a_{23} & x_{24} & x_{25} \\ x_{31} & x_{32} & d_{33} & a_{34} & x_{35} \\ x_{41} & x_{42} & x_{43} & d_{44} & x_{45} \\ x_{51} & x_{52} & x_{53} & x_{54} & d_{55} \end{pmatrix}$  be a partial nonnegative  $P_0$ -matrix representing the digraph above.

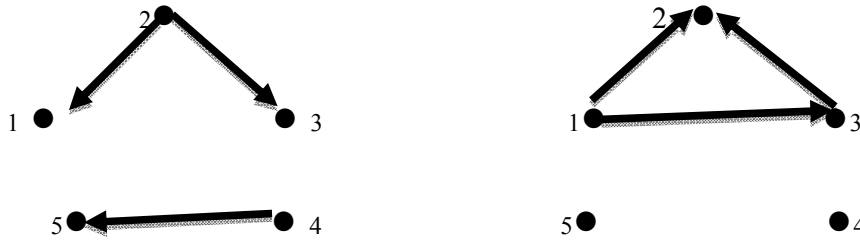
Determining the determinants of all the principal submatrices, then setting the unspecified entries to zero, i.e.  $x_{13} = 0, x_{14} = 0, x_{15} = 0, x_{23} = 0, x_{24} = 0, x_{25} = 0, x_{31} = 0, x_{32} = 0, x_{35} = 0, x_{41} = 0, x_{42} = 0, x_{43} = 0, x_{45} = 0, x_{51} = 0, x_{52} = 0, x_{53} = 0, x_{54} = 0$ . Determinants of the principal sub-matrices will be follows:

Det  $A(1,2)$ , Det  $A(1,3)$ , Det  $A(1,4)$ , Det  $A(1,5)$ , Det  $A(2,3)$ , Det  $A(2,4)$ , Det  $A(2,5)$ , Det  $A(3,5)$ , Det  $A(4,5)$ , Det  $A(1,2,3)$ , Det  $A(1,2,4)$ , Det  $A(1,2,5)$ , Det  $A(1,3,4)$ , Det  $A(1,3,5)$ , Det  $A(1,4,5)$ , Det  $A(2,3,4)$ , Det  $A(2,3,5)$ , Det  $A(2,4,5)$ , Det  $A(3,4,5)$ , Det  $A(1,2,3,4)$ , Det  $A(1,2,3,5)$ , Det  $A(1,2,4,5)$ , Det  $A(1,3,4,5)$ , Det  $A(2,3,4,5)$ , Det  $A \geq 0$

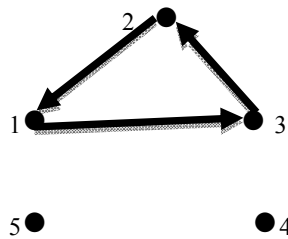
Hence all principal minors are nonnegative and therefore partial matrix has zero completion into nonnegative  $P_0$ -matrix.

Carrying out similar procedures to all other acyclic digraphs shown below, similar results will be obtained.





iii) Consider the following digraph which is a cycle



Let  $A = \begin{pmatrix} d_{11} & x_{12} & a_{13} & x_{14} & x_{15} \\ a_{21} & d_{22} & x_{23} & x_{24} & x_{25} \\ x_{31} & a_{32} & d_{33} & x_{34} & x_{35} \\ x_{41} & x_{42} & x_{43} & d_{44} & x_{45} \\ x_{51} & x_{52} & x_{53} & x_{54} & d_{55} \end{pmatrix}$  be a partial nonnegative  $P_0$ -matrix representing the digraph above.

Determining the determinants of all the principal minors then setting the unspecified entries to zero, i.e.  $x_{13} = 0, x_{14} = 0, x_{15} = 0, x_{23} = 0, x_{24} = 0, x_{25} = 0, x_{31} = 0, x_{32} = 0, x_{35} = 0, x_{41} = 0, x_{42} = 0, x_{43} = 0, x_{45} = 0, x_{51} = 0, x_{52} = 0, x_{53} = 0, x_{54} = 0$ . Determinants of the principal sub-matrices can be shown as above to be  $\geq 0$

Hence all principal minors are nonnegative and therefore partial matrix has zero completion into nonnegative  $P_0$ -matrix.

**Conclusion**

All the digraphs for  $5 \times 5$  matrices with 3 arcs which are either cycles or acyclic digraphs have zero completion into nonnegative  $P_0$ -matrix.

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