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Cheng-Yi Zhang  
chengyizhang@yahoo.com.cn

Shuanghua Luo

Aiqun Huang

Chengxian Xu

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## THE EIGENVALUE DISTRIBUTION OF BLOCK DIAGONALLY DOMINANT MATRICES AND BLOCK $H$ -MATRICES\*

CHENG-YI ZHANG<sup>†</sup>, SHUANGHUA LUO<sup>‡</sup>, AIQUN HUANG<sup>§</sup>, AND JUNXIANG LU<sup>¶</sup>

**Abstract.** The paper studies the eigenvalue distribution of some special matrices, including block diagonally dominant matrices and block  $H$ -matrices. A well-known theorem of Taussky on the eigenvalue distribution is extended to such matrices. Conditions on a block matrix are also given so that it has certain numbers of eigenvalues with positive and negative real parts.

**Key words.** Eigenvalues, Block diagonally dominant, Block  $H$ -matrix, Non-Hermitian positive (negative) definite.

**AMS subject classifications.** 15A15, 15F10.

**1. Introduction.** The eigenvalue distribution of a matrix has important consequences and applications (see e.g., [4], [6], [9], [12]). For example, consider the ordinary differential equation (cf. Section 2.0.1 of [4])

$$(1.1) \quad \frac{dx}{dt} = A[x(t) - \hat{x}],$$

where  $A \in C^{n \times n}$  and  $x(t), \hat{x} \in C^n$ . The vector  $\hat{x}$  is an equilibrium of this system. It is not difficult to see that  $\hat{x}$  of system is globally stable if and only if each eigenvalue of  $-A$  has positive real part, which concerns the eigenvalue distribution of the matrix  $A$ . The analysis of stability of such a system appears in mathematical biology, neural networks, as well as many problems in control theory. Therefore, there is considerable interest in the eigenvalue distribution of some special matrices  $A$  and some results are classical. For example, Taussky in 1949 [14] stated the following theorem.

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<sup>†</sup>Department of Mathematics of School of Science, Xi'an Polytechnic University, Xi'an, Shaanxi 710048, P.R. China; Corresponding author (chengyizhang@yahoo.com.cn or zhangchengyi\_2004@163.com).

<sup>‡</sup>Department of Mathematics of School of Science, Xi'an Polytechnic University, Xi'an, Shaanxi 710048, P.R. China (iwantflyluo@163.com).

<sup>§</sup>Department of Mathematics of School of Science, Xi'an Jiaotong University, Xi'an, Shaanxi 710049, P.R. China.

<sup>¶</sup>Department of Mathematics of School of Science, Xi'an Polytechnic University, Xi'an, Shaanxi 710048, P.R. China (jun-xianglu@163.com). The work of this author was Supported by Natural Science Basic Research Project in Shaanxi Province: 2010JQ1016.

**THEOREM 1.1.** ([14]) *Let  $A = (a_{ij}) \in C^{n \times n}$  be strictly or irreducibly diagonally dominant with positive real diagonal entries  $a_{ii}$  for all  $i \in N = \{1, 2, \dots, n\}$ . Then for arbitrary eigenvalue  $\lambda$  of  $A$ , we have  $Re(\lambda) > 0$ .*

Tong [15] improved Taussky's result in [14] and proposed the following theorem on the eigenvalue distribution of strictly or irreducibly diagonally dominant matrices.

**THEOREM 1.2.** ([15]) *Let  $A = (a_{ij}) \in C^{n \times n}$  be strictly or irreducibly diagonally dominant with real diagonal entries  $a_{ii}$  for all  $i \in N$ . Then  $A$  has  $|J_+(A)|$  eigenvalues with positive real part and  $|J_-(A)|$  eigenvalues with negative real part, where  $J_+(A) = \{i \mid a_{ii} > 0, i \in N\}$ ,  $J_-(A) = \{i \mid a_{ii} < 0, i \in N\}$ .*

Later, Jiaju Zhang [23], Zhaoyong You et al. [18] and Jianzhou Liu et al. [6] extended Tong's results in [15] to conjugate diagonally dominant matrices, generalized conjugate diagonally dominant matrices and  $H$ -matrices, respectively. Liu's result is as follows.

**THEOREM 1.3.** ([6]) *Let  $A = (a_{ij}) \in H_n$  with real diagonal entries  $a_{ii}$  for all  $i \in N$ . Then  $A$  has  $|J_+(A)|$  eigenvalues with positive real part and  $|J_-(A)|$  eigenvalues with negative real part.*

Recently, Cheng-yi Zhang et al. ([21], [22]) generalized Tong's results in [15] to nonsingular diagonally dominant matrices with complex diagonal entries and established the following conclusion.

**THEOREM 1.4.** ([21], [22]) *Given a matrix  $A \in C^{n \times n}$ , if  $\hat{A}$  is nonsingular diagonally dominant, where  $\hat{A} = (\hat{a}_{ij}) \in C^{n \times n}$  is defined by*

$$\hat{a}_{ij} = \begin{cases} Re(a_{ii}), & \text{if } i = j, \\ a_{ij}, & \text{if } i \neq j, \end{cases}$$

then  $A$  has  $|J_{R_+}(A)|$  eigenvalues with positive real part and  $|J_{R_-}(A)|$  eigenvalues with negative real part, where  $J_{R_+}(A) = \{i \mid Re(a_{ii}) > 0, i \in N\}$ ,  $J_{R_-}(A) = \{i \mid Re(a_{ii}) < 0, i \in N\}$ .

However, there exists a dilemma in practical application. That is, for a large-scale matrix or a matrix which is neither a diagonally dominant matrix nor an  $H$ -matrix, it is very difficult to obtain the property of this class of matrices.

On the other hand, David G. Feingold and Richard S. Varga [2], Zhao-yong You and Zong-qian Jiang [18] and Shu-huang Xiang [17], respectively, generalized the concept of diagonally dominant matrices and proposed two classes of block diagonally dominant matrices, i.e.,  $I$ -block diagonally dominant matrices [2] and  $II$ -block diagonally dominant matrices [14], [15]. Later, Ben Polman [10], F. Robert [11], Yong-zhong Song [13], L.Yu. Kolotilina [5] and Cheng-yi Zhang and Yao-tang Li [20]

also presented two classes of block  $H$ -matrices such as  $I$ -block  $H$ -matrices[11] and  $\Pi$ -block  $H$ -matrices[10] on the basis of the previous work.

It is known that a block diagonally dominant matrix is not always a diagonally dominant matrix (an example is seen in [2, (2.6)]). So suppose a matrix  $A$  is not strictly (or irreducibly) diagonally dominant nor an  $H$ -matrix. Using and appropriate partitioning of  $A$ , can we obtain its eigenvalue distribution when it is block diagonally dominant or a block  $H$ -matrix?

David G. Feingold and Richard S. Varga (1962) showed that an  $I$ -block strictly or irreducibly diagonally dominant matrix has the same property as the one in Theorem 1.1. The result reads as follows.

**THEOREM 1.5.** ([2]) *Let  $A = (A_{lm})_{s \times s} \in C_s^{m \times n}$  be  $I$ -block strictly or irreducibly diagonally dominant with all the diagonal blocks being  $M$ -matrices. Then for arbitrary eigenvalue  $\lambda$  of  $A$ , we have  $Re(\lambda) > 0$ .*

The purpose of this paper is to establish some theorems on the eigenvalue distribution of block diagonally dominant matrices and block  $H$ -matrices. Following the result of David G. Feingold and Richard S. Varga, the well-known theorem of Taussky on the eigenvalue distribution is extended to block diagonally dominant matrices and block  $H$ -matrices with each diagonal block being non-Hermitian positive definite. Then, the eigenvalue distribution of some special matrices, including block diagonally dominant matrices and block  $H$ -matrices, is studied further to give conditions on the block matrix  $A = (A_{lm})_{s \times s} \in C_s^{n \times n}$  such that the matrix  $A$  has  $\sum_{k \in J_P^+(A)} n_k$  eigenvalues with positive real part and  $\sum_{k \in J_P^-(A)} n_k$  eigenvalues with negative real part; here  $J_P^+(A)$  ( $J_P^-(A)$ ) denotes the set of all indices of non-Hermitian positive (negative) definite diagonal blocks of  $A$  and  $n_k$  is the order of the diagonal block  $A_{kk}$  for  $k \in J_P^+(A) \cup J_P^-(A)$ .

The paper is organized as follows. Some notation and preliminary results about special matrices including block diagonally dominant matrices and block  $H$ -matrices are given in Section 2. The theorem of Taussky on the eigenvalue distribution is extended to block diagonally dominant matrices and block  $H$ -matrices in Section 3. Some results on the eigenvalue distribution of block diagonally dominant matrices and block  $H$ -matrices are then presented in Section 4. Conclusions are given in Section 5.

**2. Preliminaries.** In this section we present some notions and preliminary results about special matrices that are used in this paper. Throughout the paper, we denote the conjugate transpose of the vector  $x$ , the conjugate transpose of the matrix  $A$ , the spectral norm of the matrix  $A$  and the cardinality of the set  $\alpha$  by  $x^H$ ,  $A^H$ ,  $\|A\|$  and  $|\alpha|$ , respectively.  $C^{m \times n}$  ( $R^{m \times n}$ ) will be used to denote the set of all  $m \times n$  complex (real) matrices. Let  $A = (a_{ij}) \in R^{m \times n}$  and  $B = (b_{ij}) \in R^{m \times n}$ , we write  $A \geq B$ ,

if  $a_{ij} \geq b_{ij}$  holds for all  $i = 1, 2, \dots, m, j = 1, 2, \dots, n$ . A matrix  $A = (a_{ij}) \in R^{n \times n}$  is called a  $Z$ -matrix if  $a_{ij} \leq 0$  for all  $i \neq j$ . We will use  $Z_n$  to denote the set of all  $n \times n$   $Z$ -matrices. A matrix  $A = (a_{ij}) \in R^{n \times n}$  is called an  $M$ -matrix if  $A \in Z_n$  and  $A^{-1} \geq 0$ .  $M_n$  will be used to denote the set of all  $n \times n$   $M$ -matrices.

The comparison matrix of a given matrix  $A = (a_{ij}) \in C^{n \times n}$ , denoted by  $\mu(A) = (\mu_{ij})$ , is defined by

$$\mu_{ij} = \begin{cases} |a_{ii}|, & \text{if } i = j, \\ -|a_{ij}|, & \text{if } i \neq j. \end{cases}$$

It is clear that  $\mu(A) \in Z_n$  for a matrix  $A \in C^{n \times n}$ . A matrix  $A \in C^{n \times n}$  is called  $H$ -matrix if  $\mu(A) \in M_n$ .  $H_n$  will denote the set of all  $n \times n$   $H$ -matrices.

A matrix  $A \in C^{n \times n}$  is called Hermitian if  $A^H = A$  and skew-Hermitian if  $A^H = -A$ . A Hermitian matrix  $A \in C^{n \times n}$  is called Hermitian positive definite if  $x^H Ax > 0$  for all  $0 \neq x \in C^n$  and Hermitian negative definite if  $x^H Ax < 0$  for all  $0 \neq x \in C^n$ . A matrix  $A \in C^{n \times n}$  is called non-Hermitian positive definite if  $Re(x^H Ax) > 0$  for all  $0 \neq x \in C^n$  and non-Hermitian negative definite if  $Re(x^H Ax) < 0$  for all  $0 \neq x \in C^n$ . Let  $A \in C^{n \times n}$ , then  $H = (A + A^H)/2$  and  $S = (A - A^H)/2$  are called the Hermitian part and the skew-Hermitian

part of the matrix  $A$ , respectively. Furthermore,  $A$  is non-Hermitian positive (negative) definite if and only if  $H$  is Hermitian positive (negative) definite (see [3,7,8]).

Let  $x = (x_1, x_2, \dots, x_n)^T \in C^n$ . The Euclidean norm of the vector  $x$  is defined by  $\|x\| = \sqrt{x^H x} = \sqrt{\sum_{i=1}^n |x_i|^2}$  and the spectral norm of the matrix  $A \in C^{n \times n}$  is defined by

$$(2.1) \quad \|A\| = \sup_{0 \neq x \in C^n} \left( \frac{\|Ax\|}{\|x\|} \right) = \sup_{\|y\|=1} (\|Ay\|).$$

If  $A$  is nonsingular, it is useful to point out that

$$(2.2) \quad \|A^{-1}\|^{-1} = \inf_{0 \neq x \in C^n} \left( \frac{\|Ax\|}{\|x\|} \right).$$

With (2.2), we can then define  $\|A^{-1}\|^{-1}$  by continuity to be zero whenever  $A$  is singular. Therefore, for  $B \in C^{n \times n}$  and  $0 \neq C \in C^{n \times m}$ ,

$$(2.3) \quad \|B^{-1}C\|^{-1} = \inf_{0 \neq x \in C^n} \left( \frac{\|B^H x\|}{\|C^H x\|} \right)$$

if  $B$  is nonsingular, and

$$(2.4) \quad \|B^{-1}C\|^{-1} \rightarrow 0 \Rightarrow \|B^{-1}C\| \rightarrow \infty$$

by continuity if  $B$  is singular.

A matrix  $A \in C^{n \times n}$  ( $n \geq 2$ ) is called reducible if there exists an  $n \times n$  permutation matrix  $P$  such that

$$PAP^T = \begin{pmatrix} A_{11} & A_{12} \\ 0 & A_{22} \end{pmatrix},$$

where  $A_{11} \in C^{r \times r}$ ,  $A_{22} \in C^{(n-r) \times (n-r)}$ ,  $1 \leq r < n$ . If no such permutation matrix exists, then  $A$  is called irreducible.  $A = (a_{ij}) \in C^{1 \times 1}$  is irreducible if  $a_{11} \neq 0$ , and reducible, otherwise.

A matrix  $A = (a_{ij}) \in C^{n \times n}$  is diagonally dominant by row if

$$(2.5) \quad |a_{ii}| \geq \sum_{j=1, j \neq i}^n |a_{ij}|$$

holds for all  $i \in N = \{1, 2, \dots, n\}$ . If inequality in (2.5) holds strictly for all  $i \in N$ ,  $A$  is called strictly diagonally dominant by row; if  $A$  is irreducible and diagonally dominant with inequality (2.5) holding strictly for at least one  $i \in N$ ,  $A$  is called irreducibly diagonally dominant by row.

By  $D_n$ ,  $SD_n$  and  $ID_n$  denote the sets of matrices which are  $n \times n$  diagonally dominant,  $n \times n$  strictly diagonally dominant and  $n \times n$  irreducibly diagonally dominant, respectively.

Let  $A = (a_{ij}) \in C^{n \times n}$  be partitioned as the following form

$$(2.6) \quad A = \begin{bmatrix} A_{11} & A_{12} & \cdots & A_{1s} \\ A_{21} & A_{22} & \cdots & A_{2s} \\ \vdots & \vdots & \ddots & \vdots \\ A_{s1} & A_{s2} & \cdots & A_{ss} \end{bmatrix},$$

where  $A_{ll}$  is an  $n_l \times n_l$  nonsingular principal submatrix of  $A$  for all  $l \in S = \{1, 2, \dots, s\}$  and  $\sum_{l=1}^s n_l = n$ . By  $C_s^{n \times n}$  denote the set of all  $s \times s$  block matrices in  $C^{n \times n}$  partitioned as (2.6). Note:  $A = (A_{lm})_{s \times s} \in C_s^{n \times n}$  implies that each diagonal block  $A_{ll}$  of the block matrix  $A$  is nonsingular for all  $l \in S$ .

Let  $A = (A_{lm})_{s \times s} \in C_s^{n \times n}$  and  $S = \{1, 2, \dots, s\}$ , we define index sets

$$J_P^+(A) = \{i \mid A_{ii} \text{ is non-Hermitian positive definite, } i \in S\},$$

$$J_P^-(A) = \{i \mid A_{ii} \text{ is non-Hermitian negative definite, } i \in S\}.$$

From the index sets above, we know that  $J_P^+(A) = S$  shows that each diagonal block  $A_{ll}$  of  $A$  is non-Hermitian positive definite for all  $l \in S$  and  $J_P^+(A) \cup J_P^-(A) = S$

shows that each diagonal block  $A_{ll}$  of  $A$  is either non-Hermitian positive definite or non-Hermitian negative definite for all  $l \in S$ .

Let  $A = (A_{lm})_{s \times s} \in C_s^{n \times n}$ . Then  $A$  is called block irreducible if either its  $I$ -block comparison matrix  $\mu_I(A) = (w_{lm}) \in R^{s \times s}$  or its  $\Pi$ -block comparison matrix  $\mu_{\Pi}(A) = (m_{lm}) \in R^{s \times s}$  is irreducible, where

$$(2.7) \quad w_{lm} = \begin{cases} \|A_{ll}^{-1}\|^{-1}, & l = m \\ -\|A_{lm}\|, & l \neq m \end{cases}, \quad m_{lm} = \begin{cases} 1, & l = m \\ -\|A_{ll}^{-1}A_{lm}\|, & l \neq m \end{cases}.$$

A block matrix  $A = (A_{lm})_{s \times s} \in C_s^{n \times n}$  is called  $I$ -block diagonally dominant if its  $I$ -block comparison matrix,  $\mu_I(A) \in D_s$ . If  $\mu_I(A) \in SD_s$ ,  $A$  is  $I$ -block strictly diagonally dominant; and if  $\mu_I(A) \in ID_s$ ,  $A$  is called  $I$ -block irreducibly diagonally dominant.

Similarly, a block matrix  $A = (A_{lm})_{s \times s} \in C_s^{n \times n}$  is called  $\Pi$ -block diagonally dominant if its  $\Pi$ -block comparison matrix,  $\mu_{\Pi}(A) \in D_s$ . If  $\mu_{\Pi}(A) \in SD_s$ ,  $A$  is  $\Pi$ -block strictly diagonally dominant; and if  $\mu_{\Pi}(A) \in ID_s$ ,  $A$  is called  $\Pi$ -block irreducibly diagonally dominant.

A block matrix  $A = (A_{lm})_{s \times s} \in C_s^{n \times n}$  is called an  $I$ -block  $H$ -matrix (resp., a  $\Pi$ -block  $H$ -matrix) if its  $I$ -block comparison matrix  $\mu_I(A) = (w_{lm}) \in R^{s \times s}$  (resp., its  $\Pi$ -block comparison matrix  $\mu_{\Pi}(A) = (m_{lm}) \in R^{s \times s}$ ) is an  $s \times s$   $M$ -matrix.

In the rest of this paper, we denote the set of all  $s \times s$   $I$ -block (strictly, irreducibly) diagonally dominant matrices, all  $s \times s$   $\Pi$ -block (strictly, irreducibly) diagonally dominant matrices, all  $s \times s$   $I$ -block  $H$ -matrices and all  $s \times s$   $\Pi$ -block  $H$ -matrices by  $IBD_s$  ( $IBSD_s$ ,  $IBID_s$ ),  $\Pi BD_s$  ( $\Pi BSD_s$ ,  $\Pi BID_s$ ),  $IBH_s$  and  $\Pi BH_s$ , respectively.

It follows that we will give some lemmas to be used in the following sections.

LEMMA 2.1. (see [2,5]) *If a block matrix  $A = (A_{lm})_{s \times s} \in IBSD_s \cup IBID_s$ , then  $A$  is nonsingular.*

LEMMA 2.2.  $IBSD_s \cup IBID_s \subset IBH_s$  and  $\Pi BSD_s \cup \Pi BID_s \subset \Pi BH_s$

*Proof.* According to the definition of  $I$ -block strictly or irreducibly diagonally dominant matrices,  $\mu_I(A) \in SD_s \cup ID_s$  for any block matrix  $A \in IBSD_s \cup IBID_s$ . Since  $SD_s \cup ID_s \subset H_s$  (see Lemma 2.3 in [21]),  $\mu_I(A) \in H_s$ . As a result,  $A \in IBH_s$  coming from the definition of  $I$ -block  $H$ -matrices. Therefore,  $IBSD_s \cup IBID_s \subset IBH_s$ . Similarly, we can prove  $\Pi BSD_s \cup \Pi BID_s \subset \Pi BH_s$ .  $\square$

LEMMA 2.3. *Let  $A = (A_{lm})_{s \times s} \in C_s^{n \times n}$ . Then  $A \in \Pi BH_s$  ( $IBH_s$ ) if and only if there exists a block diagonal matrix  $D = \text{diag}(d_1 I_1, \dots, d_s I_s)$ , where  $d_l > 0$ ,  $I_l$  is the  $n_l \times n_l$  identity matrix for all  $l \in S$  and  $\sum_{l=1}^s n_l = n$ , such that  $AD \in IBSD_s$  ( $IBSD_s$ ).*

*Proof.* Using Theorem 6.2.3 (M<sub>35</sub>) in [1, pp.136-137], the conclusion of this lemma is obtained immediately.  $\square$

LEMMA 2.4. (see [7]) *If a matrix  $A \in C^{n \times n}$  is non-Hermitian positive definite, then for arbitrary eigenvalue  $\lambda$  of  $A$ , we have  $Re(\lambda) > 0$ .*

LEMMA 2.5. (see [16]) *Let  $A \in C^{n \times n}$ . Then*

$$(2.8) \quad \|A\| = \rho(A^H A),$$

*the spectral radius of  $A^H A$ . In particular, if  $A$  is Hermitian, then  $\|A\| = \rho(A)$ .*

**3. Some generalizations of Taussky's theorem.** In this section, the famous Taussky's theorem on the eigenvalue distribution is extended to block diagonally dominant matrices and block  $H$ -matrices. The following lemmas will be used in this section.

LEMMA 3.1. (see [8]) *Let  $A = (a_{ij}) \in C^{n \times n}$  be non-Hermitian positive definite with Hermitian part  $H = (A + A^H)/2$ . Then*

$$(3.1) \quad \|A^{-1}\| \leq \|H^{-1}\|.$$

LEMMA 3.2. *Let  $A \in C^{n \times n}$  be non-Hermitian positive definite with Hermitian part  $H = (A + A^H)/2$ . Then for arbitrary complex number  $\alpha \neq 0$  with  $Re(\alpha) \geq 0$ , we have*

$$(3.2) \quad \|(\alpha I + A)^{-1}\| \leq \|H^{-1}\|,$$

*where  $I$  is the identity matrix and  $\|A\|$  is the spectral norm of the matrix  $A$ .*

*Proof.* Since  $A$  is non-Hermitian positive definite, for arbitrary complex number  $\alpha \neq 0$  with  $Re(\alpha) \geq 0$ , we have  $\alpha I + A$  is non-Hermitian positive definite. It then follows from Lemma 3.1 that

$$(3.3) \quad \|(\alpha I + A)^{-1}\| \leq \|[Re(\alpha)I + H]^{-1}\|.$$

Since  $H$  is Hermitian positive definite, so is  $Re(\alpha)I + H$ . Thus, the smallest eigenvalue of  $Re(\alpha)I + H$  is  $\tau(Re(\alpha)I + H) = Re(\alpha) + \tau(H)$ . Following Lemma 2.5, we have

$$(3.4) \quad \begin{aligned} \|[Re(\alpha)I + H]^{-1}\| &= \rho([Re(\alpha)I + H]^{-1}) = \frac{1}{\tau(Re(\alpha)I + H)} \\ &= \frac{1}{Re(\alpha) + \tau(H)} \leq \frac{1}{\tau(H)} = \rho(H^{-1}) \\ &= \|H^{-1}\|. \end{aligned}$$



Then it follows from (3.3) and (3.4) that  $\|(\alpha I + A)^{-1}\| \leq \|H^{-1}\|$ , which completes the proof.  $\square$

LEMMA 3.3. (see [2], The generalization of the Gersgorin Circle Theorem)  
 Let  $A \in C^{n \times n}$  be partitioned as (2.6). Then each eigenvalue  $\lambda$  of  $A$  satisfies that

$$(3.5) \quad \|(\lambda I - A_{ll})^{-1}\|^{-1} \leq \sum_{m=1, m \neq l}^s \|A_{lm}\|$$

holds for at least one  $l \in S$ .

THEOREM 3.4. Let  $A = (A_{lm})_{s \times s} \in C_s^{n \times n}$  with  $J_P^+(A) = S$ . If  $\hat{A} \in IBSD_s$ , where  $\hat{A} = (\hat{A}_{lm})_{s \times s}$  is defined by

$$(3.6) \quad \hat{A}_{lm} = \begin{cases} H_{ll} = (A_{ll} + A_{ll}^H)/2, & l = m \\ A_{lm}, & \text{otherwise,} \end{cases}$$

then for any eigenvalue  $\lambda$  of  $A$ , we have  $Re(\lambda) > 0$ .

*Proof.* The conclusion can be proved by contradiction. Assume that  $\lambda$  be any eigenvalue of  $A$  with  $Re(\lambda) \leq 0$ . Following Lemma 3.3, (3.5) holds for at least one  $l \in S$ . Since  $J_P^+(A) = S$  shows that each diagonal block  $A_{ll}$  of  $A$  is non-Hermitian positive definite for all  $l \in S$ , it follows from Lemma 3.2 that

$$\|(\lambda I - A_{ll})^{-1}\| \leq \|H_{ll}^{-1}\|$$

and hence

$$(3.7) \quad \|(\lambda I - A_{ll})^{-1}\|^{-1} \geq \|H_{ll}^{-1}\|^{-1}$$

for all  $l \in S$ . According to (3.5) and (3.7) we have that

$$\|H_{ll}^{-1}\|^{-1} \leq \sum_{m=1, m \neq l}^s \|A_{lm}\|$$

holds for at least one  $l \in S$ . This shows  $\mu_I(\hat{A}) = (w_{lm}) \notin SD_s$ . As a result,  $\hat{A} \notin IBSD_s$ , which is in contradiction with the assumption  $\hat{A} \in IBSD_s$ . Therefore, the conclusion of this theorem holds.  $\square$

THEOREM 3.5. Let  $A = (A_{lm})_{s \times s} \in C_s^{n \times n}$  with  $J_P^+(A) = S$ . If  $\hat{A} \in IBH_s$ , where  $\hat{A} = (\hat{A}_{lm})_{s \times s}$  is defined in (3.6), then for any eigenvalue  $\lambda$  of  $A$ , we have  $Re(\lambda) > 0$ .

*Proof.* Since  $\hat{A} \in IBH_s$ , it follows from Lemma 2.3 that there exists a block diagonal matrix  $D = \text{diag}(d_1 I_1, \dots, d_s I_s)$ , where  $d_l > 0$ ,  $I_l$  is the  $n_l \times n_l$  identity matrix for all  $l \in S$  and  $\sum_{l=1}^s n_l = n$ , such that  $\hat{A}D \in IBSD_s$ , i.e.,

$$(3.8) \quad \|H_{ll}^{-1}\|^{-1} d_l > \sum_{m=1, m \neq l}^s \|A_{lm}\| d_m$$

holds for all  $l \in S$ . Multiply the inequality (3.8) by  $d_l^{-1}$ , then

$$(3.9) \quad \|H_l^{-1}\|^{-1} > \sum_{m=1, m \neq l}^s d_l^{-1} \|A_{lm}\| d_m = \sum_{m=1, m \neq l}^s \|d_l^{-1} A_{lm} d_m\|$$

holds for all  $l \in S$ . Since  $J_P^+(D^{-1}AD) = J_P^+(A) = S$  and (3.9) shows  $D^{-1}\hat{A}D \in IBSD_s$ , Theorem 3.4 yields that for any eigenvalue  $\lambda$  of  $D^{-1}AD$ , we have  $Re(\lambda) > 0$ . Again, since  $A$  has the same eigenvalues as  $D^{-1}AD$ , for any eigenvalue  $\lambda$  of  $A$ , we have  $Re(\lambda) > 0$ . This completes the proof.  $\square$

Using Lemma 2.2 and Theorem 3.5, we can obtain the following corollary.

**COROLLARY 3.6.** *Let  $A = (A_{lm})_{s \times s} \in C_s^{n \times n}$  with  $J_P^+(A) = S$ . If  $\hat{A} \in IBID_s$ , where  $\hat{A} = (\hat{A}_{lm})_{s \times s}$  is defined in (3.6), then for any eigenvalue  $\lambda$  of  $A$ , we have  $Re(\lambda) > 0$ .*

The following will extend the result of Theorem 1.1 to  $\Pi$ -block diagonally dominant matrices and  $\Pi$ -block  $H$ -matrices. First, we will introduce some relevant lemmas.

**LEMMA 3.7.** (see [3]) *Let  $A \in C^{n \times n}$ . Then the following conclusions are equivalent.*

1.  $A$  is Hermitian positive definite;
2.  $A$  is Hermitian and each eigenvalue of  $A$  is positive;
3.  $A^{-1}$  is also Hermitian positive definite.

**LEMMA 3.8.** *Let  $A \in C^{n \times n}$  be nonsingular. Then*

$$(3.10) \quad \|A^{-1}\|^{-1} = \tau(A^H A),$$

where  $\tau(A^H A)$  denote the minimal eigenvalue of the matrix  $A^H A$ .

*Proof.* It follows from equality (2.8) in Lemma 2.5 that

$$(3.11) \quad \|A^{-1}\| = \rho[(AA^H)^{-1}] = \rho[(A^H A)^{-1}] = \frac{1}{\tau(A^H A)},$$

which yields equality (3.10).  $\square$

**LEMMA 3.9.** *Let  $A \in C^{n \times n}$  be Hermitian positive definite and let  $B \in C^{n \times m}$ . Then for arbitrary complex number  $\alpha \neq 0$  with  $Re(\alpha) \geq 0$ , we have*

$$(3.12) \quad \|(\alpha I + A)^{-1} B\| \leq \|A^{-1} B\|,$$

where  $I$  is identity matrix and  $\|A\|$  is the spectral norm of the matrix  $A$ .

*Proof.* The theorem is obvious if  $B = 0$ . Since  $A$  is Hermitian positive definite and  $\alpha \neq 0$  with  $Re(\alpha) \geq 0$ ,  $\alpha I + A$  is non-Hermitian positive definite. Hence,  $\alpha I + A$  is nonsingular. As a result,  $(\alpha I + A)^{-1}B \neq 0$  and consequently  $\|(\alpha I + A)^{-1}B\| \neq 0$  for  $B \neq 0$ . Thus, if  $B \neq 0$ , it follows from (2.1) and (2.2) that for arbitrary vector  $x, y \in C^m$ ,  $\|x\| = \|y\| = 1$ , we have

$$\begin{aligned}
 \frac{\|A^{-1}B\|}{\|(\alpha I + A)^{-1}B\|} &= \frac{\sup_{\|x\|=1} (\|A^{-1}Bx\|)}{\sup_{\|y\|=1} (\|(\alpha I + A)^{-1}By\|)} \\
 &\geq \frac{\|A^{-1}By\|}{\sup_{\|y\|=1} (\|(\alpha I + A)^{-1}By\|)} \quad (\text{set } x = y) \\
 (3.13) \quad &= \inf_{\|y\|=1} \left( \frac{\|A^{-1}By\|}{\|(\alpha I + A)^{-1}By\|} \right) \\
 &= \inf_{0 \neq z \in C^n} \left( \frac{\|A^{-1}z\|}{\|(\alpha I + A)^{-1}z\|} \right) \quad (\text{set } z = By \in C^n) \\
 &= \inf_{0 \neq u \in C^n} \left( \frac{\|A^{-1}(\alpha I + A)u\|}{\|u\|} \right) \quad (u = (\alpha I + A)^{-1}z \in C^n) \\
 &= \|[A^{-1}(\alpha I + A)]^{-1}\|^{-1} \quad (\text{from (2.2)}) \\
 &= \|(\alpha A^{-1} + I)^{-1}\|^{-1}.
 \end{aligned}$$

According to Lemma 3.8,

$$\begin{aligned}
 (3.14) \quad \quad \quad \|(\alpha A^{-1} + I)^{-1}\|^{-1} &= \tau[(\alpha A^{-1} + I)^H(\alpha A^{-1} + I)] \\
 &= \tau(I + 2Re(\alpha)A^{-1} + |\alpha|^2A^{-2}).
 \end{aligned}$$

Since  $A$  is Hermitian positive definite, it follows from Lemma 3.7 that  $A^{-1}$  and  $A^{-2}$  are also. Therefore,  $\alpha \neq 0$ , together with  $Re(\alpha) \geq 0$ , implies that  $2Re(\alpha)A^{-1} + |\alpha|^2A^{-2}$  is also Hermitian positive definite. As a result,  $\tau(2Re(\alpha)A^{-1} + |\alpha|^2A^{-2}) > 0$ . Thus, following (3.13) and (3.14), we get

$$\begin{aligned}
 (3.15) \quad \frac{\|A^{-1}B\|}{\|(\alpha I + A)^{-1}B\|} &\geq \|(\alpha A^{-1} + I)^{-1}\|^{-1} \\
 &= \tau(I + 2Re(\alpha)A^{-1} + |\alpha|^2A^{-2}) \\
 &= 1 + \tau(2Re(\alpha)A^{-1} + |\alpha|^2A^{-2}) \\
 &> 1,
 \end{aligned}$$

from which it is easy to obtain (3.12). This completes the proof.  $\square$

**THEOREM 3.10.** *Let  $A = (A_{lm})_{s \times s} \in \text{IIBSD}_s \cup \text{IIBID}_s$  with  $J_P^+(A) = S$ . If  $\hat{A} = A$ , where  $\hat{A}$  is defined in (3.6), then for any eigenvalue  $\lambda$  of  $A$ , we have  $Re(\lambda) > 0$ .*

*Proof.* We prove by contradiction. Assume that  $\lambda$  is any eigenvalue of  $A$  with  $Re(\lambda) \leq 0$ . Then the matrix  $\lambda I - A$  is singular. Since  $\hat{A} = A$  and (3.6) imply that the

diagonal block  $A_{ll}$  of  $A$  is Hermitian for all  $l \in S$ ,  $J_P^+(A) = S$  yields that the diagonal block  $A_{ll}$  of  $A$  is Hermitian positive definite for all  $l \in S$ . Thus  $\lambda I - A_{ll}$  is non-Hermitian negative definite for all  $l \in S$ . As a result,  $D(\lambda) = \text{diag}(\lambda I - A_{11}, \dots, \lambda I - A_{ss})$  is also non-Hermitian negative definite. Therefore, the matrix

$$\mathcal{A}(\lambda) := [D(\lambda)]^{-1}(\lambda I - A) = (\mathcal{A}_{lm})_{s \times s} \in C_s^{n \times n}$$

is singular, where  $\mathcal{A}_{ll} = I_l$ , the  $n_l \times n_l$  identity matrix and  $\mathcal{A}_{lm} = (\lambda I - A_{ll})^{-1}A_{lm}$  for  $l \neq m$  and  $l, m \in S$ . It follows from Lemma 3.9 that

$$(3.16) \quad \|(\lambda I - A_{ll})^{-1}A_{lm}\| \leq \|A_{ll}^{-1}A_{lm}\|$$

for  $l \neq m$  and  $l, m \in S$ . Since  $A \in \text{IIBSD}_s \cup \text{IIBID}_s$ ,

$$(3.17) \quad 1 \geq \sum_{m=1, m \neq l}^s \|A_{ll}^{-1}A_{lm}\|$$

holds for all  $l \in S$  and the inequality in (3.17) holds strictly for at least one  $i \in S$ . Then from (3.16) and (3.17), we have

$$(3.18) \quad 1 \geq \sum_{m=1, m \neq l}^s \|(\lambda I - A_{ll})^{-1}A_{lm}\|$$

holds for all  $l \in S$  and the inequality in (3.18) holds strictly for at least one  $i \in S$ .

If  $A \in \text{IIBSD}_s$ , then the inequality in (3.17) and hence the one in (3.18) both hold strictly for all  $i \in S$ . That is,  $\mathcal{A}(\lambda) \in \text{IBSD}_s$ . If  $A$  is block irreducible, then so is  $\mathcal{A}(\lambda)$ . As a result,  $A \in \text{IIBID}_s$  yields  $\mathcal{A}(\lambda) \in \text{IBID}_s$ . Therefore,  $A \in \text{IIBSD}_s \cup \text{IIBID}_s$  which implies  $\mathcal{A}(\lambda) \in \text{IBSD}_s \cup \text{IBID}_s$ . Using Lemma 2.1,  $\mathcal{A}(\lambda)$  is nonsingular and consequently  $\lambda I - A$  is nonsingular, which contradicts the singularity of  $\lambda I - A$ . This shows that the assumption is incorrect. Thus, for any eigenvalue  $\lambda$  of  $A$ , we have  $\text{Re}(\lambda) > 0$ .  $\square$

**THEOREM 3.11.** *Let  $A = (A_{lm})_{s \times s} \in C_s^{n \times n}$  with  $J_P^+(A) = S$ . If  $\hat{A} \in \text{IIBSD}_s \cup \text{IIBID}_s$ , where  $\hat{A}$  is defined by (3.6), then for any eigenvalue  $\lambda$  of  $A$ , we have  $\text{Re}(\lambda) > 0$ .*

*Proof.* Since  $\hat{A} \in \text{IIBSD}_s \cup \text{IIBID}_s$ , it follows from Lemma 2.2 that  $\hat{A} \in \text{IIBH}_s$  and  $\hat{A}^H \in \text{IIBH}_s$ . Following Lemma 2.3, there exists a block diagonal matrix  $D = \text{diag}(d_1 I_1, \dots, d_s I_s)$ , where  $d_l > 0$ ,  $I_l$  is the  $n_l \times n_l$  identity matrix for all  $l \in S$  and  $\sum_{l=1}^s n_l = n$ , such that  $\hat{A}^H D = (D\hat{A})^H \in \text{IIBSD}_s$ . Again, since  $\hat{A}$  is  $\Pi$ -block strictly or irreducibly diagonally dominant by row, so is  $D\hat{A}$ . Furthermore, (3.6) implies that diagonal blocks of  $\hat{A}$  are all Hermitian, and hence, so are the diagonal blocks of  $D\hat{A}$  and  $(D\hat{A})^H$ . Therefore, from the definition of  $\Pi$ -block strictly or irreducibly

diagonally dominant matrix by row, we have

$$(3.19) \quad 1 \geq \sum_{m=1, m \neq l}^s \|(d_l \hat{A}_{ll})^{-1}(d_l \hat{A}_{lm})\| = \sum_{m=1, m \neq l}^s \|(d_l \hat{A}_{ll})^{-1}(d_l A_{lm})\|$$

and

$$(3.20) \quad 1 > \sum_{m=1, m \neq l}^s \|(d_l \hat{A}_{ll})^{-1}(d_m \hat{A}_{ml}^H)\| = \sum_{m=1, m \neq l}^s \|(d_l \hat{A}_{ll})^{-1}(d_m A_{ml}^H)\|$$

hold for all  $l \in S$ . Therefore, according to (3.19) and (3.20), we have

$$\begin{aligned} & 1 - \sum_{m=1, m \neq l}^s \|(d_l A_{ll} + d_l A_{ll}^H)^{-1}(d_l A_{lm} + d_m A_{ml}^H)\| \\ &= 1 - \sum_{m=1, m \neq l}^s \|(2d_l \hat{A}_{ll})^{-1}(d_l A_{lm} + d_m A_{ml}^H)\| \\ &\geq 1 - \frac{1}{2} \sum_{m=1, m \neq l}^s \|(d_l \hat{A}_{ll})^{-1}(d_l A_{lm}) + (d_l \hat{A}_{ll})^{-1}(d_m A_{ml}^H)\| \\ &\geq 1 - \frac{1}{2} \sum_{m=1, m \neq l}^s \left[ \|(d_l \hat{A}_{ll})^{-1}(d_l A_{lm})\| + \|(d_l \hat{A}_{ll})^{-1}(d_m A_{ml}^H)\| \right] \\ &\geq \frac{1}{2} \left[ \left( 1 - \sum_{m=1, m \neq l}^s \|(d_l \hat{A}_{ll})^{-1}(d_l A_{lm})\| \right) + \left( 1 - \sum_{m=1, m \neq l}^s \|(d_l \hat{A}_{ll})^{-1}(d_m A_{ml}^H)\| \right) \right] \\ &> 0, \end{aligned}$$

which indicates that  $DA + (DA)^H = D\hat{A} + (D\hat{A})^H \in \text{IIBSD}_s$ . Again, since  $J_P^+(A) = S$ , the diagonal block of  $A + A^H$ ,  $A_{ll} + A_{ll}^H = 2\hat{A}_{ll}$  is Hermitian positive definite for all  $l \in S$ . As a result, the diagonal block of  $DA + (DA)^H$ ,  $d_l A_{ll} + d_l A_{ll}^H = 2d_l \hat{A}_{ll}$  is also Hermitian positive definite for all  $l \in S$ . Thus, it follows from Theorem 3.10 that for any eigenvalue  $\mu$  of  $DA + (DA)^H$ ,  $\text{Re}(\mu) > 0$ . Since  $DA + (DA)^H$  is Hermitian, each eigenvalue  $\mu$  of  $DA + (DA)^H$  is positive. Then Lemma 3.7 yields that  $DA + (DA)^H$  is Hermitian positive definite. From the proof above, we conclude that there exists a Hermitian positive definite matrix  $D = \text{diag}(d_1 I_1, \dots, d_s I_s)$ , where  $d_l > 0$ ,  $I_l$  is the  $n_l \times n_l$  identity matrix for all  $l \in S$  and  $\sum_{l=1}^s n_l = n$ , such that  $DA + (DA)^H$  is Hermitian positive definite. It follows from Lyapunov's theorem (see [4], pp.96) that  $A$  is positive stable, i.e., for any eigenvalue  $\lambda$  of  $A$ , we have  $\text{Re}(\lambda) > 0$ , which completes the proof.  $\square$

**THEOREM 3.12.** *Let  $A = (A_{lm})_{s \times s} \in C_s^{n \times n}$  with  $J_P^+(A) = S$ . If  $\hat{A} \in \text{IIBH}_s$ , where  $\hat{A}$  is defined in (3.6), then for any eigenvalue  $\lambda$  of  $A$ , we have  $\text{Re}(\lambda) > 0$ .*

*Proof.* Similar to the proof of Theorem 3.5, we can obtain the proof of this theorem by Lemma 2.3 and Theorem 3.11.  $\square$

Using Theorem 3.5 and Theorem 3.12, we obtain a sufficient condition for the system (1.1) to be globally stable.

**COROLLARY 3.13.** *Let  $A = (A_{lm})_{s \times s} \in C_s^{n \times n}$  with  $J_P^+(-A) = S$ . If  $\hat{A} \in \Pi BH_s$  ( $IBH_s$ ), where  $\hat{A}$  is defined in (3.6), then the equilibrium  $\hat{x}$  of system (1.1) is globally stable.*

**4. The eigenvalue distribution of block diagonally dominant matrices and block  $H$ -matrices.** In this section, some theorems on the eigenvalue distribution of block diagonally dominant matrices and block  $H$ -matrices are presented, generalizing Theorem 1.2, Theorem 1.3 and Theorem 1.4.

**THEOREM 4.1.** *Let  $A = (A_{lm})_{s \times s} \in C_s^{n \times n}$  with  $J_P^+(A) \cup J_P^-(A) = S$ . If  $\hat{A} \in IBSD_s$ , where  $\hat{A}$  is defined in (3.6), then  $A$  has  $\sum_{k \in J_P^+(A)} n_k$  eigenvalues with positive real part and  $\sum_{k \in J_P^-(A)} n_k$  eigenvalues with negative real part.*

*Proof.* Suppose every block Gersgorin disk of the matrix  $A$  given in (3.5)

$$\Gamma_l : \|(A_{ll} - \lambda I)^{-1}\|^{-1} \leq \sum_{m=1, m \neq l}^s \|A_{lm}\|, \quad l \in S.$$

Let

$$R_1 = \bigcup_{k \in J_P^+(A)} \Gamma_k, \quad R_2 = \bigcup_{k \in J_P^-(A)} \Gamma_k.$$

Since  $J_P^+(A) \cup J_P^-(A) = S$ , then  $R_1 \cup R_2 = \bigcup_{l \in S} \Gamma_l$ . Therefore, it follows from Lemma 3.3 that each eigenvalue  $\lambda$  of the matrix  $A$  lies in  $R_1 \cup R_2$ . Furthermore,  $R_1$  lies on the right of imaginary axis,  $R_2$  lies on the left of the imaginary axis in the imaginary coordinate plane. Then  $A$  has  $\sum_{k \in J_P^+(A)} n_k$  eigenvalues with positive real part in  $R_1$ , and  $\sum_{k \in J_P^-(A)} n_k$  eigenvalues with negative real part in  $R_2$ . Otherwise,  $A$  has an eigenvalue  $\lambda_{k_0} \in R_1$  with  $Re(\lambda_{k_0}) \leq 0$  such that for at least one  $l \in J_P^+(A)$ ,

$$(4.1) \quad \|(A_{ll} - \lambda_0 I)^{-1}\|^{-1} \leq \sum_{m=1, m \neq l}^s \|A_{lm}\|.$$

Then it follows from Lemma 3.2 that

$$(4.2) \quad \|H_l^{-1}\|^{-1} \leq \|(A_{ll} - \lambda_{k_0} I)^{-1}\|^{-1}$$

for at least one  $l \in J_P^+(A)$ . It then follows from (4.1) and (4.2) that

$$(4.3) \quad \|H_l^{-1}\|^{-1} \leq \sum_{m=1, m \neq l}^s \|A_{lm}\|$$

for at least one  $l \in J_P^+(A)$ . Inequality (4.3) contradicts  $\widehat{A} \in IBSD_s$ . By the same method, we can obtain the same result if there exists an eigenvalue with nonnegative real part in  $R_2$ . Hence, if  $\widehat{A} \in IBSD_s$  and  $J_P^+(A) \cup J_P^-(A) = S$ , then for an arbitrary eigenvalue  $\lambda_i$  of  $A$ , we have  $Re(\lambda_i) \neq 0$  for  $i = 1, 2, \dots, n$ . Again,  $J_P^+(A) \cap J_P^-(A) = \emptyset$  yields  $R_1 \cap R_2 = \emptyset$ . Since  $R_1$  and  $R_2$  are both closed sets and  $R_1 \cap R_2 = \emptyset$ ,  $\lambda_i$  in  $R_1$  can not jump into  $R_2$  and  $\lambda_i \in R_2$  can not jump into  $R_1$ . Thus,  $A$  has  $\sum_{k \in J_P^+(A)} n_k$  eigenvalues with positive real part in  $R_1$  and  $\sum_{k \in J_P^-(A)} n_k$  eigenvalues with negative real part in  $R_2$ . This completes the proof.  $\square$

**THEOREM 4.2.** *Let  $A = (A_{lm})_{s \times s} \in C_s^{n \times n}$  with  $J_P^+(A) \cup J_P^-(A) = S$ . If  $\widehat{A} \in IBH_s$ , where  $\widehat{A}$  is defined in (3.6), then  $A$  has  $\sum_{k \in J_P^+(A)} n_k$  eigenvalues with positive real part and  $\sum_{k \in J_P^-(A)} n_k$  eigenvalues with negative real part.*

*Proof.* Since  $\widehat{A} \in IBH_s$ , it follows from Lemma 2.3 and the proof of Theorem 3.5 that there exists a block diagonal matrix  $D = \text{diag}(d_1 I_1, \dots, d_s I_s)$ , where  $d_l > 0$ ,  $I_l$  is the  $n_l \times n_l$  identity matrix for all  $l \in S$  and  $\sum_{l=1}^s n_l = n$ , such that  $D^{-1} \widehat{A} D \in IBSD_s$ , i.e.,

$$(4.4) \quad \|H_l^{-1}\|^{-1} > \sum_{m=1, m \neq l}^s d_l^{-1} \|A_{lm}\| d_m = \sum_{m=1, m \neq l}^s \|d_l^{-1} A_{lm} d_m\|$$

holds for all  $l \in S$ . Since  $J_P^+(D^{-1}AD) = J_P^+(A)$  and  $J_P^-(D^{-1}AD) = J_P^-(A)$ , Theorem 3.4 yields that  $D^{-1}AD$  has  $\sum_{k \in J_P^+(A)} n_k$  eigenvalues with positive real part and  $\sum_{k \in J_P^-(A)} n_k$  eigenvalues with negative real part. Again, since  $A$  has the same eigenvalues as  $D^{-1}AD$ ,  $A$  has  $\sum_{k \in J_P^+(A)} n_k$  eigenvalues with positive real part and  $\sum_{k \in J_P^-(A)} n_k$  eigenvalues with negative real part. This completes the proof.  $\square$

Following Lemma 2.2 and Theorem 4.2, we have the following corollary.

**COROLLARY 4.3.** *Let  $A = (A_{lm})_{s \times s} \in C_s^{n \times n}$  with  $J_P^+(A) \cup J_P^-(A) = S$ . If  $\widehat{A} \in IBID_s$ , where  $\widehat{A}$  is defined in (3.6), then  $A$  has  $\sum_{k \in J_P^+(A)} n_k$  eigenvalues with positive real part and  $\sum_{k \in J_P^-(A)} n_k$  eigenvalues with negative real part.*

Now, we consider the eigenvalue distribution of  $\Pi$ -block diagonally dominant matrices and  $\Pi$ -block  $H$ -matrices. In the following lemma, a further extension of the *Gersgorin Circle Theorem* is given.

**LEMMA 4.4.** *If for each block row of the block matrix  $A = (A_{lm})_{s \times s} \in C_s^{n \times n}$ , there exists at least one off-diagonal block not equal to zero, then for each eigenvalue  $\lambda$  of  $A$ ,*

$$(4.5) \quad \sum_{m=1, m \neq l}^s \|(A_{ll} - \lambda I)^{-1} A_{lm}\| \geq 1$$

*holds for at least one  $l \in S$ , where  $\|(A_{ll} - \lambda I)^{-1} A_{lm}\| \rightarrow \infty$  (defined in (2.4)) if  $A_{ll} - \lambda I$*

is singular and  $A_{lm} \neq 0$  for  $l \neq m$  and  $l, m \in S$ .

*Proof.* The proof is by contradiction. Assume that  $\lambda$  is an arbitrary eigenvalue of  $A$  such that

$$(4.6) \quad \sum_{m=1, m \neq l}^s \|(A_{ll} - \lambda I)^{-1} A_{lm}\| < 1$$

holds for all  $l \in S$ . It follows from (4.6) that  $A_{ll} - \lambda I$  is nonsingular for all  $l \in S$ . Otherwise, there exists at least one  $l_0 \in S$  such that  $A_{l_0 l_0} - \lambda I$  is singular. Since there exists at least one off-diagonal block  $A_{l_0 m} \neq 0$  for  $m \in S$  in the  $l_0$ th block row, (2.4) yields  $\|(A_{l_0 l_0} - \lambda I)^{-1} A_{l_0 m}\| \rightarrow \infty$  and consequently,  $\sum_{m=1, m \neq l}^s \|(A_{l_0 l_0} - \lambda I)^{-1} A_{l_0 m}\| \rightarrow \infty$ , which contradicts (4.6). Therefore,  $A_{ll} - \lambda I$  is nonsingular for all  $l \in S$ , which leads to the nonsingularity of the block diagonal matrix  $D(\lambda) = \text{diag}(A_{11} - \lambda I, \dots, A_{ss} - \lambda I)$ . Further, (4.6) also shows  $A - \lambda I \in \Pi BSD_s$ . Thus,  $\mathcal{A}(\lambda) := [D(\lambda)]^{-1}(A - \lambda I) = (\mathcal{A}_{lm})_{s \times s} \in IBSD_s$ . Then, we have from Lemma 2.1 that  $\mathcal{A}(\lambda)$  is nonsingular. As a result,  $A - \lambda I$  is nonsingular, which contradicts the assumption that  $\lambda$  is an arbitrary eigenvalue of  $A$ . Hence, if  $\lambda$  is an arbitrary eigenvalue of  $A$ , then  $A - \lambda I$  cannot be  $\Pi$ -block diagonally dominant, which gives the conclusion of this lemma.  $\square$

**THEOREM 4.5.** *Let  $A = (A_{lm})_{s \times s} \in \Pi BSD_s$  with  $J_P^+(A) \cup J_P^-(A) = S$ . If  $\hat{A} = A$ , where  $\hat{A} = (\hat{A}_{lm})_{s \times s}$  is defined in (3.6), then  $A$  has  $\sum_{k \in J_P^+(A)} n_k$  eigenvalues with positive real part and  $\sum_{k \in J_P^-(A)} n_k$  eigenvalues with negative real part.*

*Proof.* The proof proceeds with the following two cases.

(i) If for each block row of the block matrix  $A$ , there exists at least one off-diagonal block not equal to zero, one may suppose that every block Gersgorin disk of the matrix  $A$  given in (4.5) is

$$G_l : 1 \leq \sum_{m=1, m \neq l}^s \|(A_{ll} - \lambda I)^{-1} A_{lm}\|, \quad l \in S.$$

Let

$$\tilde{R}_1 = \bigcup_{k \in J_P^+(A)} G_k, \quad \tilde{R}_2 = \bigcup_{k \in J_P^-(A)} G_k.$$

Since  $J_P^+(A) \cup J_P^-(A) = S$ , then  $\tilde{R}_1 \cup \tilde{R}_2 = \bigcup_{l \in S} G_l$ . Therefore, it follows from Lemma

4.4 that each eigenvalue  $\lambda$  of the matrix  $A$  lies in  $\tilde{R}_1 \cup \tilde{R}_2$ . Furthermore,  $\tilde{R}_1$  lies on the right of imaginary axis,  $\tilde{R}_2$  lies on the left of the imaginary axis in the imaginary coordinate plane. Then  $A$  has  $\sum_{k \in J_P^+(A)} n_k$  eigenvalues with positive real part in  $\tilde{R}_1$ , and  $\sum_{k \in J_P^-(A)} n_k$  eigenvalues with negative real part in  $\tilde{R}_2$ . Otherwise, assume



that  $A$  has an eigenvalue  $\lambda_{k_0} \in \tilde{R}_1$  such that  $Re(\lambda_{k_0}) \leq 0$ . Therefore, we have from Lemma 4.4 that

$$(4.7) \quad 1 \leq \sum_{m=1, m \neq l}^s \|(A_{ll} - \lambda_0 I)^{-1} A_{lm}\|$$

holds for at least  $l \in J_P^+(A)$ . Since (3.6) and  $\hat{A} = A$  imply that the diagonal blocks of  $A$  are all Hermitian, the diagonal block  $A_{ll}$  of the block matrix  $A$  is Hermitian positive definite for all  $l \in J_P^+(A)$ . Then it follows from Lemma 3.9 that

$$(4.8) \quad \|(\lambda I - A_{ll})^{-1} A_{lm}\| \leq \|A_{ll}^{-1} A_{lm}\|$$

for all  $l \in J_P^+(A)$  and  $m \neq l, m \in S$ . Inequalities (4.7) and (4.8) yield that

$$(4.9) \quad 1 \leq \sum_{m=1, m \neq l}^s \|A_{ll}^{-1} A_{lm}\|$$

holds for at least  $l \in J_P^+(A)$ . Inequality (4.9) contradicts  $A \in \text{IIBSD}_s$ . In the same method, we can obtain the same result if there exists an eigenvalue with nonnegative real part in  $\tilde{R}_2$ . Hence, if  $A \in \text{IIBSD}_s$  and  $J_P^+(A) \cup J_P^-(A) = S$ , then for arbitrary eigenvalue  $\lambda_i$  of  $A$ , we have  $Re(\lambda_i) \neq 0$  for  $i = 1, 2, \dots, n$ . Again,  $J_P^+(A) \cap J_P^-(A) = \emptyset$  yields  $\tilde{R}_1 \cap \tilde{R}_2 = \emptyset$ . Since  $\tilde{R}_1$  and  $\tilde{R}_2$  are all closed set and  $\tilde{R}_1 \cap \tilde{R}_2 = \emptyset$ ,  $\lambda_i$  in  $\tilde{R}_1$  can not jump into  $\tilde{R}_2$  and  $\lambda_i$  in  $\tilde{R}_2$  can not jump into  $\tilde{R}_1$ . Thus,  $A$  has  $\sum_{k \in J_P^+(A)} n_k$  eigenvalues with positive real part in  $\tilde{R}_1$  and  $\sum_{k \in J_P^-(A)} n_k$  eigenvalues with negative real part in  $\tilde{R}_2$ . This completes the proof of (i).

(ii) The following will prove the case when there exist some block rows of the block matrix  $A$  with all their off-diagonal blocks equal to zero. Let  $\omega \subseteq S$  denote the set containing block row indices of such block rows. Then there exists an  $n \times n$  permutation matrix  $P$  such that

$$(4.10) \quad PAP^T = \begin{bmatrix} A(\omega') & A(\omega', \omega) \\ 0 & A(\omega) \end{bmatrix},$$

where  $\omega' = S - \omega$ ,  $A(\omega') = (A_{lm})_{l, m \in \omega'}$  has no block rows with all their off-diagonal blocks equal to zero,  $A(\omega) = (A_{lm})_{l, m \in \omega}$  is a block diagonal matrix and  $A(\omega', \omega) = (A_{lm})_{l \in \omega', m \in \omega}$ . It is easy to see that the partition of (4.10) does not destroy the partition of (2.6). Further, (4.10) shows that

$$(4.11) \quad \sigma(A) = \sigma(A(\omega')) \cup \sigma(A(\omega)),$$

where  $\sigma(A)$  denotes the spectrum of the matrix  $A$ . Since and  $A(\omega')$  is a block principal submatrix of  $A$  and  $J_P^+(A) \cup J_P^-(A) = S$ ,  $J_P^+[A(\omega')] \cup J_P^-[A(\omega')] = \omega'$ . Further,

$A = \widehat{A} \in \Pi BSD_s$  gives  $A(\omega') = \widehat{A}(\omega') \in \Pi BSD_{|\omega'|}$ . Again, since  $A(\omega') = (A_{lm})_{l,m \in \omega'}$  has no block rows with all their off-diagonal blocks equal to zero, i.e., for each block row of the block matrix  $A(\omega')$ , there exists at least one off-diagonal block not equal to zero, it follows from the proof of (i) that  $A(\omega')$  has  $\sum_{k \in J_P^+[A(\omega')]} n_k$  eigenvalues with positive real part and  $\sum_{k \in J_P^-[A(\omega')]} n_k$  eigenvalues with negative real part.

Let's consider the matrix  $A(\omega)$ .  $A(\omega)$  being a block principal submatrix of the block matrix  $A = (A_{lm})_{s \times s} \in \Pi BSD_s$  with  $J_P^+(A) \cup J_P^-(A) = S$  gives  $J_P^+[A(\omega)] \cup J_P^-[A(\omega)] = \omega$ . Since  $A(\omega) = (A_{lm})_{l,m \in \omega}$  is a block diagonal matrix, the diagonal block  $A_{ll}$  of  $A(\omega)$  is either non-Hermitian positive definite or non-Hermitian negative definite for each  $l \in \omega$ , and consequently

$$(4.12) \quad \sigma(A(\omega)) = \bigcup_{l \in \omega} \sigma(A_{ll}) = \left( \bigcup_{l \in J_P^+[A(\omega)]} \sigma(A_{ll}) \right) \cup \left( \bigcup_{l \in J_P^-[A(\omega)]} \sigma(A_{ll}) \right).$$

The equality (4.12) and Lemma 2.4 shows that  $A(\omega)$  has  $\sum_{k \in J_P^+[A(\omega)]} n_k$  eigenvalues with positive real part and  $\sum_{k \in J_P^-[A(\omega)]} n_k$  eigenvalues with negative real part.

Since

$$\begin{aligned} J_P^+(A) \cup J_P^-(A) &= S = \omega \cup \omega' \\ &= (J_P^+[A(\omega)] \cup J_P^-[A(\omega)]) \cup (J_P^+[A(\omega')] \cup J_P^-[A(\omega')]) , \\ &= (J_P^+[A(\omega)] \cup J_P^+[A(\omega')]) \cup (J_P^-[A(\omega)] \cup J_P^-[A(\omega')]) \end{aligned}$$

we have

$$(4.13) \quad J_P^+(A) = J_P^+[A(\omega)] \cup J_P^+[A(\omega')], \quad J_P^-(A) = J_P^-[A(\omega)] \cup J_P^-[A(\omega')].$$

Again,  $\omega' = S - \omega$  implies  $\omega \cap \omega' = \emptyset$ , which yields

$$(4.14) \quad J_P^+[A(\omega)] \cap J_P^+[A(\omega')] = \emptyset, \quad J_P^-[A(\omega)] \cap J_P^-[A(\omega')] = \emptyset.$$

According to (4.13), (4.14) and the partition (2.6) of  $A$ , it is not difficult to see that

$$(4.15) \quad \begin{aligned} \sum_{k \in J_P^+(A)} n_k &= \sum_{k \in J_P^+[A(\omega)]} n_k + \sum_{k \in J_P^+[A(\omega')]} n_k, \\ \sum_{k \in J_P^-(A)} n_k &= \sum_{k \in J_P^-[A(\omega)]} n_k + \sum_{k \in J_P^-[A(\omega')]} n_k. \end{aligned}$$

From (4.15) and the eigenvalue distribution of  $A(\omega')$  and  $A(\omega)$  given above, it is not difficult to see that  $A$  has  $\sum_{k \in J_P^+(A)} n_k$  eigenvalues with positive real part and  $\sum_{k \in J_P^-(A)} n_k$  eigenvalues with negative real part. We conclude from the proof of (i) and (ii) that the proof of this theorem is completed.  $\square$

**THEOREM 4.6.** *Let  $A = (A_{lm})_{s \times s} \in \Pi BH_s$  with  $J_P^+(A) \cup J_P^-(A) = S$ . If  $\widehat{A} = A$ , where  $\widehat{A} = (\widehat{A}_{lm})_{s \times s}$  is defined in (3.6), then  $A$  has  $\sum_{k \in J_P^+(A)} n_k$  eigenvalues with positive real part and  $\sum_{k \in J_P^-(A)} n_k$  eigenvalues with negative real part.*

*Proof.* Since  $\widehat{A} = A \in \text{IIBH}_s$ , it follows from Lemma 2.3 that there exists a block diagonal matrix  $D = \text{diag}(d_1 I_{n_1}, d_2 I_{n_2}, \dots, d_s I_{n_s})$ , where  $d_l > 0$ ,  $I_{n_l}$  is the  $n_l \times n_l$  identity matrix for all  $l \in S$  and  $\sum_{l=1}^s n_l = n$ , such that  $\widehat{AD} = AD \in \text{IIBSD}_s$ , i.e.,

$$(4.16) \quad 1 > \sum_{m=1, m \neq l}^s \|(A_{ll} d_l)^{-1} (A_{lm} d_m)\| = \sum_{m=1, m \neq l}^s \|(d_l^{-1} A_{ll} d_l)^{-1} (d_l^{-1} A_{lm} d_m)\|$$

holds for all  $l \in S$ . Inequality (4.16) shows  $B = D^{-1}AD = D^{-1}\widehat{AD} = \widehat{B} \in \text{IIBSD}_s$ . Since  $B = D^{-1}AD$  has the same diagonal blocks as the matrix  $A$ , it follows from Theorem 4.5 that  $B$  has  $\sum_{k \in J_P^+(A)} n_k$  eigenvalues with positive real part and  $\sum_{k \in J_P^-(A)} n_k$  eigenvalues with negative real part, so does  $A$ .  $\square$

**COROLLARY 4.7.** *Let  $A = (A_{lm})_{s \times s} \in \text{IIBID}_s$  with  $J_P^+(A) \cup J_P^-(A) = S$ . If  $\widehat{A} = A$ , where  $\widehat{A} = (\widehat{A}_{lm})_{s \times s}$  is defined in (3.6), then  $A$  has  $\sum_{k \in J_P^+(A)} n_k$  eigenvalues with positive real part and  $\sum_{k \in J_P^-(A)} n_k$  eigenvalues with negative real part.*

*Proof.* The proof is obtain directly by Lemma 2.2 and Theorem 4.6.  $\square$

**5. Conclusions.** This paper concerns the eigenvalue distribution of block diagonally dominant matrices and block block  $H$ -matrices. Following the result of Feingold and Varga, a well-known theorem of Taussky on the eigenvalue distribution is extended to block diagonally dominant matrices and block  $H$ -matrices with each diagonal block being non-Hermitian positive definite. Then, the eigenvalue distribution of some special matrices including block diagonally dominant matrices and block  $H$ -matrices is studied further to give the conditions on the block matrix  $A$  such that the matrix  $A$  has  $\sum_{k \in J_P^+(A)} n_k$  eigenvalues with positive real part and  $\sum_{k \in J_P^-(A)} n_k$  eigenvalues with negative real part.

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