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Olga Holtz
holtz@cs.wisc.edu

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ON CONVERGENCE OF INFINITE MATRIX PRODUCTS

OLGA HOLTZ

Abstract. A necessary and sufficient condition for the convergence of an infinite right product of matrices of the form

$$A = \begin{bmatrix} I & B \\ 0 & C \end{bmatrix},$$

with (uniformly) contracting submatrices $C$, is proven.

Key words. Infinite matrix products, RCP sets.

AMS subject classifications. 15A60, 15A99

1. Introduction. Consider the set of all matrices in $\mathbb{C}^{d \times d}$ of the form

$$A := \begin{bmatrix} I_s & B \\ 0 & C \end{bmatrix},$$

where $I_s$ denotes the identity matrix of order $s < d$.

Matrices (1) are known to form an LCP set whenever the submatrices $B$ are uniformly bounded and the submatrices $C$ are uniformly contracting, that is, satisfy the condition $||C|| \leq r$ for some fixed matrix (i.e., submultiplicative) norm $||\cdot||$ on $\mathbb{C}^{(d-s) \times (d-s)}$ and some constant $r < 1$; see, e.g., [1]. To recall, a set $\Sigma$ has the LCP (RCP) property if all left (right) infinite products formed from matrices in $\Sigma$ are convergent.

Matrices of the form (1) with uniformly bounded submatrices $B$ and uniformly contracting submatrices $C$ do not necessarily form an RCP set. (They do form such a set if and only if they satisfy a very stringent condition given in Corollary 2.3 below.) However, there exists a simple criterion that can be used to check whether a particular right infinite product formed from such matrices converges.

2. A convergence test.

Theorem 2.1. Let $(A_n)_{n \in \mathbb{N}}$ be a sequence of matrices of the form (1) and let

$$||C_n|| \leq r < 1 \quad \text{for all} \quad n \in \mathbb{N}$$

for some matrix norm $||\cdot||$. The sequence $(P_n := A_1 A_2 \cdots A_n)$ converges if and only if so does the sequence $(B_n(I - C_n^{-1}))$. In this event,

$$\lim_{n \to \infty} P_n = \begin{bmatrix} I & \lim_{n \to \infty} B_n(I - C_n)^{-1} \\ 0 & 0 \end{bmatrix}.$$
Proof. To prove the necessity, partition $P_n$ conformably with $A_n$. Then

$$P_n = \begin{bmatrix} I & X_n \\ 0 & C_1 C_2 \ldots C_n \end{bmatrix}, \quad \text{where} \quad X_n := \sum_{i=0}^{n} B_{n-i}(C_{n+1-i} C_{n+2-i} \ldots C_n).$$

If $(P_n)$ converges, then $\lim_{n \to \infty} (X_n - X_{n-1}) = 0$. Also, $\| (I - C_n)^{-1} \| \leq 1/(1 - r)$ for all $n \in \mathbb{N}$. But $X_n = B_n + X_{n-1} C_n$, and thus

$$B_n (I - C_n)^{-1} - X_{n-1} = (X_n - X_{n-1})(I - C_n)^{-1} \to 0 \quad \text{as} \quad n \to \infty.$$ 

Hence $\lim_{n \to \infty} B_n (I - C_n)^{-1} = \lim_{n \to \infty} X_n$.

To prove the sufficiency, without loss of generality one can assume that $s = d - s$. Indeed, simply replace each $A_n$ by

$$\tilde{A}_n := \begin{bmatrix} I_{\max(s,d-s)} & \tilde{B}_n \\ 0 & \tilde{C}_n \end{bmatrix},$$

where

$$\tilde{B}_n := \begin{cases} B_n & \text{if } s \geq d - s \\ 0_{(d-s)(d-s)} & \text{if } s < d - s \end{cases},$$

$$\tilde{C}_n := \begin{cases} C_n & \text{if } s \geq d - s \\ 0_{(2s-d)(2s-d)} & \text{if } s < d - s \end{cases}.$$ 

Then the matrices $\tilde{A}_n$ satisfy all the assumptions of the theorem and the sequence $(\tilde{B}_n (I - C_n)^{-1})$ (the product $P_n$) converges if and only if so does the sequence $(\tilde{B}_n (I - C_n)^{-1})$ (the product $\tilde{P}_n$).

Thus, assume that $s = d - s$. Note that if the sequence $(B_n (I - C_n)^{-1})$ converges, then the sequence $(B_n)$ is bounded, since $\| I - C_n \| \leq 1 + r$ for all $n$. Now, let

$$D_n := X_n - B_n (I - C_n)^{-1}$$

$$Y_n := B_{n+1} (I - C_{n+1})^{-1} - B_n (I - C_n)^{-1}$$

for all $n \in \mathbb{N}$. Then

$$D_{n+1} = (D_n - Y_n) C_{n+1},$$

hence

$$\| D_{n+1} \| \leq (\| D_n \| + \| Y_n \|) \| C_{n+1} \| \leq (\| D_n \| + \| Y_n \|) r.$$
Repeated use of this inequality gives

$$||D_n|| \leq \sum_{i=1}^{n-1} ||Y_{n-i}|| r^i.$$ 

This implies, in particular, that

$$S := \lim_{n \to \infty} \sup \ ||D_n|| < \infty.$$ 

Since \( \lim_{n \to \infty} Y_n = 0 \), the identity (2) and the upper bound on \( ||C_n|| \) imply that \( S \leq rS \), therefore \( S = 0 \), that is, \( \lim_{n \to \infty} D_n = 0 \). \]

The obtained criterion of convergence can be used to make two more observations in the same spirit.

**Corollary 2.2.** Let \( (A_n)_{n \in \mathbb{N}} \) be a sequence of matrices of the form (1) such that the sequence \( (C_n) \) converges to a matrix \( C \) with spectral radius smaller than 1. Then the sequence \( (P_n := A_1A_2\cdots A_n) \) converges if and only if so does the sequence \( (B_n) \). In this event,

$$\lim_{n \to \infty} P_n = \begin{bmatrix} I & \lim_{n \to \infty} B_n(I - C)^{-1} \\ 0 & 0 \end{bmatrix}.$$ 

**Proof.** If \( \rho(C) < 1 \), then there exists a matrix norm \( ||\cdot|| \) on \( \mathbb{C}^{(d - r) \times (d - r)} \) such that \( ||C|| < 1 \); see, e.g., [2, p. 297, Lemma 5.6.10]. Thus, \( ||C_n|| \leq r \) for all \( n \geq N \) for some \( r < 1 \) and some \( N \in \mathbb{N} \), and the assumption of Theorem 2.1 is then satisfied. The product \( P_n \) converges whenever the product \( A_NA_{N+1}\cdots \) converges, therefore \( (P_n) \) has a limit whenever \( (B_n) \) has one. On the other hand, the sequence \( ((I - C_n)^{-1})_{n=1}^{\infty} \) is bounded, so the necessity argument from the proof of Theorem 2.1 shows that the convergence of \( (B_n) \) is also necessary. \]

**Corollary 2.3.** A set \( \Sigma \) consisting of matrices of the form (1) with uniformly contracting submatrices \( C \) is an RCP set if and only if

$$B_1(I - C_1)^{-1} = B_2(I - C_2)^{-1} \quad \text{for all } A_1, A_2 \in \Sigma,$$

where

$$A_i = \begin{bmatrix} I & B_i \\ 0 & C_i \end{bmatrix}, \quad i = 1, 2.$$ 

**Proof.** Given \( A_1, A_2 \in \Sigma \), apply Theorem 2.1 to the product \( A_1A_2A_1A_2\cdots \) to see that the condition (3) is necessary and sufficient for the convergence of such a product. But if it is satisfied for all pairs of matrices from \( \Sigma \), then it is sufficient for the convergence of any right product of matrices from \( \Sigma \). \]
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