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# LINEAR PRESERVERS OF TWO-SIDED RIGHT MATRIX MAJORIZATION ON $\mathbb{R}_{n}$ 

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#### Abstract

A nonnegative real matrix $R \in \mathbf{M}_{n, m}$ with the property that all its row sums are one is said to be row stochastic. For $x, y \in \mathbb{R}_{n}$, we say $x$ is right matrix majorized by $y$ (denoted by $x \prec_{r} y$ ) if there exists an $n$-by- $n$ row stochastic matrix $R$ such that $x=y R$. The relation $\sim_{r}$ on $\mathbb{R}_{n}$ is defined as follows. $x \sim_{r} y$ if and only if $x \prec_{r} y \prec_{r} x$. In the present paper, we characterize the linear preservers of $\sim_{r}$ on $\mathbb{R}_{n}$, and answer the question raised by F. Khalooei [Wavelet Linear Algebra 1 (2014), no. 1, 43-50].


## 1. Introduction and preliminaries

Let $\mathbf{M}_{n, m}$ be the set of all $n$-by- $m$ real matrices. We denote by $\mathbb{R}_{n}\left(\mathbb{R}^{n}\right)$ the set of 1 -by- $n$ ( $n$-by- 1 ) real vectors. A matrix $R=\left[r_{i j}\right] \in \mathbf{M}_{n, m}$ with nonnegative entries is called a row stochastic matrix if $\sum_{j=1}^{n} r_{i j}=1$ for all $i$. For vectors $x, y \in \mathbb{R}_{n}$ (resp. $\mathbb{R}^{n}$ ), it is said that $x$ is right (resp. left) matrix majorized by $y$ (denoted by $x \prec_{r} y$ (resp. $x \prec_{l} y$ )) if $x=y R($ resp. $x=R y$ ) for some $n$-by- $n$ row stochastic matrix $R$. A linear function $T: \mathbf{M}_{n, m} \rightarrow \mathbf{M}_{n, m}$ preserves an order relation $\prec$ in $\mathbf{M}_{n, m}$, if $T X \prec T Y$ whenever $X \prec Y$.

In [3] and [4], the authors obtained all linear preservers of $\prec_{r}$ and $\prec_{l}$ on $\mathbb{R}_{n}$ and $\mathbb{R}^{n}$, respectively. Let $x, y \in \mathbb{R}_{n}\left(\right.$ resp. $\left.\mathbb{R}^{n}\right)$. We write $x \sim_{r} y$ (resp. $x \sim_{l} y$ ) if and only if $x \prec_{r} y \prec_{r} x$ (resp. $x \prec_{l} y \prec_{l} x$ ).

In [6], the author characterized all linear preservers of $\sim_{l}$ from $\mathbb{R}^{p}$ to $\mathbb{R}^{n}$. Here, by specifying linear preservers of $\sim_{r}$ we will answer the question raised in [6]. For

[^0]more information about linear preservers of majorization, we refer the reader to $[1,2,5]$. Also, the reference [7] is precious book in this regard.

In this paper, we characterize all linear preservers of two-sided right matrix majorization on $\mathbb{R}_{n}$.

A nonnegative real matrix $D$ is called doubly stochastic if the sum of entries of every row and column of $D$ is one.

The following conventions will be fixed throughout the paper.
We will denote by $\mathcal{P}(n)$ the collection of all $n$-by- $n$ permutation matrices. The collection of all $n$-by- $n$ row stochastic matrices is denoted by $\mathcal{R S}(n)$. Also, the collection of all $n$-by- $n$ doubly stochastic matrices is denoted by $\mathcal{D S}(n)$. The standard basis of $\mathbb{R}_{n}$ is denoted by $\left\{e_{1}, \ldots, e_{n}\right\}$, and $e=(1,1, \ldots, 1) \in \mathbb{R}_{n}$. Also, let $A^{t}$ be the transpose of a given matrix $A$. Let $\left[X_{1} / \ldots / X_{n}\right]$ be the $n$-by- $m$ matrix with rows $X_{1}, \ldots, X_{n} \in \mathbb{R}_{m}$. We denote by $|A|$ the absolute of a given matrix $A$.
For $u \in \mathbb{R}$, let $u^{+}=\left\{\begin{array}{ll}u & \text { if } u \geq 0 \\ 0 & \text { if } u<0\end{array} \quad\right.$, and $u^{-}=\left\{\begin{array}{lll}0 & \text { if } u \geq 0 \\ u & \text { if } u<0\end{array}\right.$.
For every $x=\left(x_{1}, \ldots, x_{n}\right) \in \mathbb{R}_{n}$ we set $\operatorname{Tr}(x):=\sum_{i=1}^{n} x_{i}, \operatorname{Tr}_{+}(x):=\sum_{i=1}^{n} x_{i}^{+}$, and $\operatorname{Tr}_{-}(x):=\sum_{i=1}^{n} x_{i}^{-}$.
For each $x \in \mathbb{R}_{n}$ let $x^{*}=\operatorname{Tr}_{+}(x) e_{1}+\operatorname{Tr}_{-}(x) e_{2}$, and $\|x\|_{1}=\sum_{i=1}^{n}\left|x_{i}\right|$.
Let $[T]$ be the matrix representation of a linear function $T: \mathbb{R}_{n} \rightarrow \mathbb{R}_{n}$ with respect to the standard basis. In this case, $T x=x A$, where $A=[T]$.

## 2. Main Results

In this section, we pay attention to the two-sided right matrix majorization on $\mathbb{R}_{n}$. We obtain an equivalent condition for two-sided right matrix majorization on $\mathbb{R}_{n}$, and we characterize all of the linear functions $T: \mathbb{R}_{n} \rightarrow \mathbb{R}_{n}$ preserving $\sim_{r}$.

We need the following lemma for finding some equivalent conditions for twosided right matrix majorization on $\mathbb{R}_{n}$.

Lemma 2.1. Let $x \in \mathbb{R}_{n}$. Then $x \sim_{r} x^{*}$.
Proof. We prove that $x \sim_{r} x^{*}$, for each $x \in \mathbb{R}_{n}$. Suppose that $x=\left(x_{1}, \ldots, x_{n}\right) \in$ $\mathbb{R}_{n}$. We define the matrices $R=\left[R_{1}, \ldots, R_{n}\right]$ and $S=\left[S_{1}, \ldots, S_{n}\right]$ as follows.

For each $i(1 \leq i \leq n)$

$$
\begin{gathered}
R_{i}:=\left\{\begin{array}{ll}
e_{1} & x_{i} \geq 0 \\
e_{2} & x_{i}<0
\end{array}, \quad\right. \text { and } \\
S_{i}:= \begin{cases}\frac{1}{\operatorname{Tr}_{+}(x)} \sum_{x_{j}>0} x_{j} e_{j} & x_{i}>0 \\
e_{1} & x_{i}=0 \\
\frac{1}{\operatorname{Tr}_{-}(x)} \sum_{x_{j}<0} x_{j} e_{j} & x_{i}<0\end{cases}
\end{gathered}
$$

It is clear that $R, S \in \mathcal{R} \mathcal{S}(n), x^{*}=x R$, and $x=x^{*} S$. Therefore, $x \sim_{r} x^{*}$.

The following proposition gives some equivalent conditions for two-sided right matrix majorization on $\mathbb{R}_{n}$.

Proposition 2.2. Let $x, y \in \mathbb{R}_{n}$. Then the following conditions are equivalent. (a) $x \sim_{r} y$,
(b) $\operatorname{Tr}_{+}(x)=\operatorname{Tr}_{+}(y)$, and $\operatorname{Tr}_{-}(x)=\operatorname{Tr}_{-}(y)$,
(c) $\operatorname{Tr}(x)=\operatorname{Tr}(y)$, and $\|x\|_{1}=\|y\|_{1}$.

Proof. Let $x, y \in \mathbb{R}_{n}$. First, we prove that $(a)$ is equivalent to (b). We use Lemma 2.1.

If $x \sim_{r} y$, then $x^{*} \sim_{r} y^{*}$, and so $x^{*}=y^{*}$. This follows that $\operatorname{Tr}_{+}(x)=\operatorname{Tr}_{+}(y)$, and $\operatorname{Tr}_{-}(x)=\operatorname{Tr}_{-}(y)$.

If $\operatorname{Tr}_{+}(x)=\operatorname{Tr}_{+}(y)$, and $\operatorname{Tr}_{-}(x)=\operatorname{Tr}_{-}(y)$, then $x^{*}=y^{*}$. Set $z=x^{*}=y^{*}$. Lemma 2.1 ensures $x \sim_{r} z$ and $y \sim_{r} z$. It implies that $\operatorname{Tr}_{+}(x)=\operatorname{Tr}_{+}(y)$, and $\operatorname{Tr}_{-}(x)=\operatorname{Tr}_{-}(y)$.
So $(a)$ is equivalent to $(b)$.
Now, the relations

$$
\operatorname{Tr}(x)=\operatorname{Tr}_{+}(x)+\operatorname{Tr}_{-}(x), \quad \text { and } \quad\|x\|_{1}=\operatorname{Tr}_{+}(x)-\operatorname{Tr}_{-}(x)
$$

ensure that $(b)$ is equivalent to $(c)$, too.
Now, we express the non-invertible linear preservers of two-sided right matrix majorization on $\mathbb{R}_{n}$. In the case $n=1$, any linear function can be a linear preserver of $\sim_{r}$.

Theorem 2.3. Let $T$ be a non-invertible linear function on $\mathbb{R}_{n}$. Then $T$ preserves $\sim_{r}$ if and only if there exists some $\boldsymbol{a} \in \mathbb{R}_{n}$ such that $T x=\operatorname{Tr}(x) \boldsymbol{a}$ for all $x \in \mathbb{R}_{n}$.

Proof. First, assume that $x, y \in \mathbb{R}_{n}$ and $x \sim_{r} y$. Proposition 2.2 ensures that $\operatorname{Tr}(x)=\operatorname{Tr}(y)$, and hence $T x \sim_{r} T y$. It implies that $T$ preserve $\sim_{r}$.

Next, let $T$ preserve $\sim_{r}$. The case $n=1$ is clear. Assume that $n \geq 2$, and $[T]=A=\left[A_{1} / \ldots / A_{n}\right]$. There exists some $C \in \mathbb{R}_{n} \backslash\{0\}$ such that $T C=0$, since $T$ is not invertible. From $C^{*} \sim_{r} C$, we see $T C^{*}=0$. We know that $C^{*}=\alpha e_{1}+\beta e_{2}$, where $\beta \leq 0 \leq \alpha$.

For $r \neq s$, it follows from $\alpha e_{r}+\beta e_{s} \sim_{r} C^{*}$ that $T\left(\alpha e_{r}+\beta e_{s}\right) \sim_{r} T C^{*}$. Hence, $T\left(\alpha e_{r}+\beta e_{s}\right)=0$. Let us consider two cases.

Case 1. Let $\alpha+\beta \neq 0$. Then

$$
2(\alpha+\beta) T e_{1}=T\left(\alpha e_{1}+\beta e_{2}\right)+T\left(\beta e_{1}+\alpha e_{2}\right)=0
$$

This shows that $T e_{1}=0$. From $T e_{i} \sim_{r} T e_{1}$, for each $i(1 \leq i \leq n)$, we conclude that $T e_{i}=0$, and so $A=0$. In this case, the vector a is zero.

Case 2. Let $\alpha+\beta=0$. Then $\alpha=-\beta$. Since $C \in \mathbb{R}_{n} \backslash\{0\}$, we deduce $\alpha \neq 0$. From

$$
0=T\left(\alpha e_{r}+\beta e_{s}\right)=T\left(\alpha e_{r}-\alpha e_{s}\right)=\alpha\left(A_{r}-A_{s}\right),
$$

we have $A_{r}=A_{s}$, for each $(r \neq s)$. Here, we put a $:=A_{1}=\cdots=A_{n}$.
Therefore, in any cases there exists some $\mathbf{a} \in \mathbb{R}_{n}$ such that $T x=\operatorname{Tr}(x)$ a for all $x \in \mathbb{R}_{n}$.

Theorem 2.4. Let $T: \mathbb{R}_{2} \rightarrow \mathbb{R}_{2}$ be an invertible linear function. Then $T$ preserves $\sim_{r}$ if and only if there exist some $\alpha \in \mathbb{R} \backslash\{0\}$, and some invertible matrix $D \in \mathcal{D S}(2)$ such that $T x=\alpha x D$ for all $x \in \mathbb{R}_{n}$.

Proof. As the sufficiency of the condition is easy to be verified, we only prove the necessity of the condition. Assume that $T$ preserves $\sim_{r}$, and $[T]=A=\left(\begin{array}{ll}a & b \\ c & d\end{array}\right)$. We know that $T x=x A$, for each $x \in \mathbb{R}_{2}$.

If $a b<0$; then

$$
\left\{\operatorname{Tr}_{+}(a, b), \operatorname{Tr}_{-}(a, b)\right\}=\{a, b\}
$$

As $e_{1} \sim_{r} e_{2}$ and $T$ preserves $\sim_{r}$, we have $T e_{1} \sim_{r} T e_{2}$. This follows that

$$
\left\{\operatorname{Tr}_{+}(c, d), \operatorname{Tr}_{-}(c, d)\right\}=\{a, b\}
$$

We conclude that $a=d$ and $b=c$, since $T$ is invertible. This means that $[T]=A=\left(\begin{array}{ll}a & b \\ b & a\end{array}\right)$.

The relation $e_{1} \sim_{r} \frac{1}{2} e$ shows that

$$
(a, b) \sim_{r}\left(\frac{a+b}{2}, \frac{a+b}{2}\right),
$$

whence

$$
\begin{aligned}
\{a, b\} & =\left\{\operatorname{Tr}_{+}(a, b), \operatorname{Tr}_{-}(a, b)\right\} \\
& =\left\{\operatorname{Tr}_{+}\left(\frac{a+b}{2}, \frac{a+b}{2}\right), \operatorname{Tr}_{-}\left(\frac{a+b}{2}, \frac{a+b}{2}\right)\right\} \\
& =\{0, a+b\}
\end{aligned}
$$

So $a=0$ or $b=0$, which is a contradiction, and thus $a b \geq 0$.
Since $-T$ preserves $\sim_{r}$, without loss of generality, we may assume that $a, b \geq 0$. From $e_{1} \sim_{r} e_{2}$, we observe that $T e_{1} \sim_{r} T e_{2}$, and hence $(a, b) \sim_{r}(c, d)$. This implies that

$$
\operatorname{Tr}_{-}(c, d)=\operatorname{Tr}_{-}(a, b)=0
$$

and hence $c, d \geq 0$. Thus, the entries of $A$ are nonnegative.
If $a d=0$ and $b c=0$, then from the invertibility of $T$ we get

$$
A=\left(\begin{array}{ll}
a & 0 \\
0 & d
\end{array}\right), \text { or } A=\left(\begin{array}{ll}
0 & b \\
c & 0
\end{array}\right)
$$

Now, $T e_{1} \sim_{r} T e_{2}$ ensures that $a=d$, or $b=c$, and hence,

$$
A=a\left(\begin{array}{ll}
1 & 0 \\
0 & 1
\end{array}\right), \text { or } A=b\left(\begin{array}{ll}
0 & 1 \\
1 & 0
\end{array}\right)
$$

as desired.
If $a d \neq 0$ and $b c \neq 0$; since $P T$ preserves $\sim_{r}$ for each $P \in \mathcal{P}(2)$, without loss of generality, we may assume that $b c \neq 0$. To complete the proof, we show that
$\frac{a}{c}=\frac{d}{b}$. In this case, since $a+b=c+d$, we have $a=d$ and $b=c$. Hence,

$$
A=\left(\begin{array}{ll}
a & b \\
b & a
\end{array}\right)=\alpha D
$$

where

$$
D=\left(\begin{array}{cc}
\frac{a}{a+b} & \frac{b}{a+b} \\
\frac{b}{a+b} & \frac{a}{a+b}
\end{array}\right) \in \mathcal{D} \mathcal{S}(2), \text { and } \alpha=a+b \in \mathbb{R} \backslash\{0\}
$$

We observe that $D$ is invertible, since $T$ is invertible.
If $\frac{a}{c}<\frac{d}{b}$; we conclude that $\frac{d}{b}<1$, since $a+b=c+d$. So for each $x \in \mathbb{R}$ that $\frac{a}{c}<x<\frac{d}{b}$ we have

$$
0=\left\{\operatorname{Tr}_{+}(T(x,-1))\right\}=\left\{\operatorname{Tr}_{+}(T(-1, x))\right\}=c x-a>0
$$

a contradiction.
Similarly, by assuming $\frac{a}{c}>\frac{d}{b}$ we will be contradictory, and it completes this proof.

Now, we state the previous theorem for $n \geq 3$.
Theorem 2.5. Let $T: \mathbb{R}_{n} \rightarrow \mathbb{R}_{n}(n \geq 3)$ be an invertible linear function. Then $T$ preserves $\sim_{r}$ if and only if there exist some $\alpha \in \mathbb{R} \backslash\{0\}$ and a permutation matrix $P \in \mathcal{P}(n)$ such that $T x=\alpha x P, \forall x \in \mathbb{R}_{n}$.

Proof. We only need to prove the necessity of the condition. Assume that $T$ is invertible and $T$ preserves $\sim_{r}$ for $n \geq 3$. First, we prove that the linear function $|T|$ which is defined as $[|T|]=|A|$ preserves $\sim_{r}$. We show that each column of $A$ is either nonnegative or non-positive. For this purpose, we prove

$$
\left|a_{r j}+a_{s j}\right|=\left|a_{r j}\right|+\left|a_{s j}\right|, \text { for each } r, s, j \quad(1 \leq r, s, j \leq n)
$$

Let $1 \leq r, s \leq n$. From $e_{r} \sim_{r} e_{s}$, as $T$ preserves $\sim_{r}$, we have $T e_{r} \sim_{r} T e_{s}$, and so $\left\|T e_{r}\right\|_{1}=\left\|T e_{s}\right\|_{1}$. Since $2 e_{r} \sim_{r} e_{r}+e_{s}$, this follows that $T\left(2 e_{r}\right) \sim_{r} T\left(e_{r}+e_{s}\right)$. Therefore, $2\left\|T e_{r}\right\|_{1}=\left\|T e_{r}+T e_{s}\right\|_{1}$. We observe that

$$
\begin{equation*}
\operatorname{Tr}(|T|(x))=\operatorname{Tr}(x) \operatorname{Tr}(A) \tag{2.1}
\end{equation*}
$$

and

$$
\begin{equation*}
\||T|(x)\|_{1}=\|T(x)\|_{1} \tag{2.2}
\end{equation*}
$$

Observe that

$$
\begin{aligned}
2\left\|T e_{r}\right\|_{1} & =\left\|T e_{r}+T e_{s}\right\|_{1} \\
& =\sum_{j=1}^{n}\left|a_{r j}+a_{s j}\right| \\
& \leq \sum_{j=1}^{n}\left|a_{r j}\right|+\sum_{j=1}^{n}\left|a_{s j}\right| \\
& =\left\|T e_{r}\right\|_{1}+\left\|T e_{s}\right\|_{1} \\
& =2\left\|T e_{r}\right\|_{1} .
\end{aligned}
$$

This implies that

$$
\sum_{j=1}^{n}\left|a_{r j}+a_{s j}\right|=\sum_{j=1}^{n}\left|a_{r j}\right|+\sum_{j=1}^{n}\left|a_{s j}\right|
$$

and hence for each $j(1 \leq j \leq n)$

$$
\left|a_{r j}+a_{s j}\right|=\left|a_{r j}\right|+\left|a_{s j}\right| .
$$

Fix

$$
C^{+}=\left\{1 \leq j \leq n \mid e_{j} A^{t} \geq 0\right\}
$$

and

$$
C^{-}=\left\{1 \leq j \leq n \mid e_{j} A^{t} \leq 0\right\}
$$

Also, as $T e_{r} \sim_{r} T e_{s}$, we see that $\operatorname{Tr}_{+}\left(T e_{r}\right)=\operatorname{Tr}_{+}\left(T e_{s}\right), \operatorname{Tr}_{-}\left(T e_{r}\right)=\operatorname{Tr}_{-}\left(T e_{s}\right)$, and $\operatorname{Tr}\left(T e_{r}\right)=\operatorname{Tr}\left(T e_{s}\right)$. So we can choose $\operatorname{Tr}_{+}(A)=\operatorname{Tr}_{+}\left(T e_{1}\right), \operatorname{Tr}_{-}(A)=$ $\operatorname{Tr}_{-}\left(T e_{1}\right)$, and $\operatorname{Tr}(A)=\operatorname{Tr}\left(T e_{1}\right)$. Now, we show that for each $x \in \mathbb{R}_{n}$ we have

$$
\begin{equation*}
\operatorname{Tr}(|T|(x))=\operatorname{Tr}(x) \operatorname{Tr}(A) \tag{2.3}
\end{equation*}
$$

and

$$
\begin{equation*}
\||T|(x)\|_{1}=\|T(x)\|_{1} \tag{2.4}
\end{equation*}
$$

Observe that

$$
\begin{aligned}
\operatorname{Tr}(|T|(x)) & =\sum_{j=1}^{n} x .\left|e_{j} A^{t}\right| \\
& =\sum_{j \in C^{+}(A)} x \cdot\left|e_{j} A^{t}\right|+\sum_{j \in C^{-}(A)} x .\left|e_{j} A^{t}\right| \\
& =\sum_{j \in C^{+}(A)} x \cdot e_{j} A^{t}-\sum_{j \in C^{-}(A)} x \cdot e_{j} A^{t} \\
& =x \cdot \sum_{j \in C^{+}(A)} e_{j} A^{t}-x \cdot \sum_{j \in C^{-}(A)} e_{j} A^{t} \\
& =\left(\sum_{i=1}^{n} x_{i}\right) \sum_{j \in C^{+}(A)} a_{i j}-\left(\sum_{i=1}^{n} x_{i}\right) \sum_{j \in C^{-}(A)} a_{i j} \\
& =\operatorname{Tr}(x)\left(\operatorname{Tr}_{+}(A)-\operatorname{Tr}_{-}(A)\right) \\
& =\operatorname{Tr}(x) \operatorname{Tr}(A),
\end{aligned}
$$

and this proves the relation (2.3).
To prove the relation (2.4) we have

$$
\begin{aligned}
\||T|(x)\|_{1} & =\sum_{j=1}^{n}\left|x .\left|e_{j} A^{t}\right|\right| \\
& =\sum_{j \in C^{+}(A)}\left|x \cdot e_{j} A^{t}\right|+\sum_{j \in C^{-}(A)}\left|-x \cdot e_{j} A^{t}\right| \\
& =\sum_{j \in C^{+}(A)}\left|x \cdot e_{j} A^{t}\right|+\sum_{j \in C^{-}(A)}\left|x \cdot e_{j} A^{t}\right| \\
& =\sum_{j=1}^{n}\left|x \cdot e_{j} A^{t}\right| \\
& =\|T(x)\|
\end{aligned}
$$

as desired.
Now, let $x, y \in \mathbb{R}_{n}$, and let $x \sim_{r} y$. In this case, $\operatorname{Tr}(x)=\operatorname{Tr}(y)$, and since $T$ preserves $\sim_{r}$, we deduce $T x \sim_{r} T y$. Therefore, $\|T(x)\|_{1}=\|T(y)\|_{1}$. We conclude from (2.3) and (2.4) that $\operatorname{Tr}(|T|(x))=\operatorname{Tr}(|T|(y))$ and $\||T|(x)\|_{1}=\||T|$ $(y) \|_{1}$, hence $|T|(x) \sim_{r}|T|(y)$, and finally that $|T|$ preserves $\sim_{r}$. So, without loss of generality, we can assume that entries of $[T]$ are nonnegative.

Now, we claim that in each column of $A$ there exists at most a nonzero entry. Since $T$ is invertible, if in a column, for example the $j^{t h}$ column, there exists more than a nonzero entry, then without loss of generality, we may assume $a_{1 j} \neq a_{2 j}$ and $a_{3 j} \neq 0$. Let us consider

$$
\alpha^{*}=\min \left\{\left.\frac{a_{3 k}}{a_{1 k}++a_{2 k}} \right\rvert\, a_{1 k} \neq a_{2 k}, \quad a_{3 k} \neq 0, \quad \forall 1 \leq k \leq n\right\}
$$

and suppose $j_{0}\left(1 \leq j_{0} \leq n\right)$ is such that $\alpha^{*}=\frac{a_{3 j_{0}}}{a_{1 j_{0}}++a_{2 j_{0}}}$. We set the vectors $\mathbf{c}, \mathbf{d} \in \mathbb{R}_{n}$ as follows.

$$
\begin{aligned}
& \mathbf{c}:=\left\{\begin{array}{ll}
2 \alpha^{*} e_{2}-e_{3} & \text { if } a_{1 j_{0}}<a_{2 j_{0}} \\
2 \alpha^{*} e_{1}-e_{3} & \text { if } a_{1 j_{0}}>a_{2 j_{0}}
\end{array},\right. \text { and } \\
& \mathbf{d}:=\alpha^{*}\left(e_{1}+e_{2}\right)-e_{3} .
\end{aligned}
$$

From $\mathbf{c} \sim_{r} \mathbf{d}$, we deduce $T \mathbf{c} \sim_{r} T \mathbf{d}$, then $\operatorname{Tr}_{+}(T \mathbf{c})=\operatorname{Tr}_{+}(T \mathbf{d})$. For each $x \in \mathbb{R}$, we have $x e_{1}-e_{3} \sim_{r} x e_{2}-e_{3}$. This gives

$$
T\left(x e_{1}-e_{3}\right) \sim_{r} T\left(x e_{2}-e_{3}\right),
$$

and consequently,

$$
\operatorname{Tr}_{+} T\left(x e_{1}-e_{3}\right) \sim_{r} \operatorname{Tr}_{+} T\left(x e_{2}-e_{3}\right) .
$$

We choose $x$ small enough such that

$$
\operatorname{Tr}_{+} T\left(x e_{1}-e_{3}\right)=x \sum_{a_{3 j}=0} a_{1 j}
$$

and

$$
\operatorname{Tr}_{+} T\left(x e_{2}-e_{3}\right)=x \sum_{a_{3 j}=0} a_{2 j},
$$

and so
(i) $\sum_{a_{3 j}=0} a_{1 j}=\sum_{a_{3 j}=0} a_{2 j}$.

We also have the following statements.
(ii) If $a_{1 j}=a_{2 j}$, then $(T \mathbf{c})_{j}=(T \mathbf{d})_{j}=2 \alpha a_{1 j}-a_{3 j}$,
(iii) If $a_{1 j} \neq a_{2 j}$, and $a_{3 j} \neq 0$, then $(T \mathbf{d})_{j} \leq 0$. Because

$$
\alpha^{*}\left(a_{1 j}+a_{2 j}\right)-a_{3 j} \leq \frac{a_{3 j}}{a_{1 j}+a_{2 j}}\left(a_{1 j}+a_{2 j}\right)-a_{3 j}=0 .
$$

On the other hand, $(T \mathbf{c})_{j_{0}}>0$. From $(i),(i i)$, and (iii) we conclude $\operatorname{Tr}_{+}(T \mathbf{c})-$ $\operatorname{Tr}_{+}(T \mathbf{d})>0$, which is a contradiction. Therefore, in each column of $A$ there is at most one nonzero entry. As $A$ is invertible, this implies that each column of $A$ has exactly one nonzero entry. Also, in each row of $A$, there should be exactly
one nonzero entry. Suppose $a_{i}$ is the only nonzero entry (positive) in the $i^{\text {th }}$ row, where $i(1 \leq i \leq n)$.

For each $i, j(1 \leq i, j \leq n)$ from $T e_{i} \sim_{r} T e_{j}$ it may be conclude that

$$
\operatorname{Tr}_{+}\left(T e_{i}\right)=\operatorname{Tr}_{+}\left(T e_{j}\right),
$$

and so

$$
a_{i}=\operatorname{Tr}_{+}\left(T e_{i}\right)=\operatorname{Tr}_{+}\left(T e_{j}\right)=a_{j} .
$$

Set $\alpha:=a_{1}=\cdots=a_{n}$. Therefore, there exists some $P \in \mathcal{P}(n)$ such that $A=\alpha P$, as required.

We can summarize the theorems below. Remember that for $n=1$ any linear function can be a linear preserver of $\sim_{r}$.

Theorem 2.6. Let $T: \mathbb{R}_{n} \rightarrow \mathbb{R}_{n}(n \geq 2)$ be a linear function. Then $T$ preserves $\sim_{r}$ if and only if one of the following conditions occur.
(a) $T$ is non-invertible and there exists some $\boldsymbol{a} \in \mathbb{R}_{n}$ such that $T x=\operatorname{Tr}(x) \boldsymbol{a}$ for all $x \in \mathbb{R}_{n}$.
(b) $T$ is invertible and $T x=\alpha x D$, for some $\alpha \in \mathbb{R} \backslash\{0\}$, and some invertible doubly stochastic matrix $D \in \mathcal{D S}(2)$, whenever $n=2$.
(c) $T$ is invertible and there exist some $\alpha \in \mathbb{R} \backslash\{0\}$ and a permutation matrix $P \in \mathcal{P}(n)$ such that $T x=\alpha x P, \forall x \in \mathbb{R}_{n}$, whenever $n \geq 3$.

The question that comes up here is getting the linear preservers of this relation on matrices.

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