ON THE UNITARY INVARIANCE OF THE NUMERICAL RADIUS

IVAN FILIPPENKO AND MARVIN MARCUS

A characterization is obtained of scalar multiples of unitary matrices in terms of the unitary invariance of a generalized numerical radius. The method of proof involves some rather delicate combinatorial considerations.

1. Introduction. Let *n* and *m* be positive integers, $1 \le m \le n$, and denote by $M_{n,m}(\mathbb{C})$ $(M_n(\mathbb{C}))$ the vector space of all *n*-by-*m* (*n*-square) complex matrices. For a matrix $A \in M_n(\mathbb{C})$, define the *m* th decomposable numerical range of A to be the set

(1)
$$W_{m}(A) = \{\det(X^{*}AX) | X \in M_{n,m}(C), \det(X^{*}X) = 1\}$$

in the complex plane (the reason for this choice of terminology will become apparent in the next section). It is not difficult to verify that $W_{m}^{\wedge}(A)$ is compact, so it makes sense to define the *m*th decomposable numerical radius of A by

(2)
$$r_{m}(A) = \max_{z \in W_{m}(A)} |z|.$$

When m = 1, $W_1^{(A)}$ is simply the classical numerical range

(3)
$$W(A) = \{(Ax, x) \mid x \in \mathbb{C}^n, ||x|| = 1\}$$

(here (\cdot, \cdot) denotes the standard inner product in the space \mathbb{C}^n of complex *n*-tuples), and $r_1(A)$ is the classical numerical radius

(4)
$$r(A) = \max_{z \in W(A)} |z|.$$

The numerical radius r(A) satisfies the interesting power inequality

(5)
$$r(A^k) \leq r(A)^k, \quad k = 1, 2, 3, \cdots$$

[2, §176]. In general, the number $r_{\hat{m}}(A)$ is an important function of the matrix A. For example, it is a bound for the moduli of all products of m eigenvalues of A. This is an immediate consequence of Proposition 1. Another easy consequence (Corollary 2) of Proposition 1 is that if A

is a scalar multiple of a unitary matrix, then $r_m(A)$ remains invariant under pre- and postmultiplication of A by arbitrary unitary matrices. The purpose of the present paper is to prove that in fact this invariance property characterizes scalar multiples of unitary matrices (Theorem 1).

2. Preliminary notions. The *m*th Grassmann space over C^n , denoted by $\wedge^m C^n$, provides an appropriate setting for our investigation of the *m*th decomposable numerical radius. The standard inner product in C^n induces an inner product in $\wedge^m C^n$, given on decomposable symmetrized tensors

$$x^{\wedge} = x_1 \wedge \cdots \wedge x_m, y^{\wedge} = y_1 \wedge \cdots \wedge y_m \in \bigwedge^m \mathbb{C}^n$$

by

$$(x^{\prime}, y^{\prime}) = \det[(x_i, y_j)].$$

The Grassmannian manifold $G_m(\mathbb{C}^n)$ is the set of all unit length decomposable symmetrized tensors in $\wedge^m \mathbb{C}^n$:

$$G_m(\mathbf{C}^n) = \left\{ x \land \in \bigwedge^m \mathbf{C}^n \middle| \| x \land \| = 1 \right\}.$$

Let $A \in M_n(\mathbb{C})$, and let $C_m(A)$ be the *m* th compound of A, so that for $x_1, \dots, x_m \in \mathbb{C}^n$ we have

$$C_m(A)x_1\wedge\cdots\wedge x_m=Ax_1\wedge\cdots\wedge Ax_m.$$

If the columns of a matrix $X \in M_{n,m}(\mathbb{C})$ are x_1, \dots, x_m in order, then

$$\det(X^*AX) = (C_m(A)x_1 \wedge \cdots \wedge x_m, x_1 \wedge \cdots \wedge x_m).$$

Furthermore, $det(X^*X) = 1$ if and only if $x_1 \wedge \cdots \wedge x_m \in G_m(\mathbb{C}^n)$. Thus from (1),

(6)
$$W_m^{\wedge}(A) = \{(C_m(A)x^{\wedge}, x^{\wedge}) \mid x^{\wedge} \in G_m(\mathbb{C}^n)\}.$$

Given $x^{\wedge} = x_1 \wedge \cdots \wedge x_m \in G_m(\mathbb{C}^n)$, it may in fact be assumed that the vectors $x_1, \dots, x_m \in \mathbb{C}^n$ are orthonormal [4, p. 1]. Choose, then, a unitary matrix $U \in M_n(\mathbb{C})$ such that

$$Ue_k = x_k, \quad k = 1, \cdots, m_k$$

where $\{e_1, \dots, e_n\}$ is the standard orthonormal basis of \mathbb{C}^n , and compute that

$$(C_m(A)x^{\wedge}, x^{\wedge}) = (C_m(A)C_m(U)e_1 \wedge \cdots \wedge e_m, C_m(U)e_1 \wedge \cdots \wedge e_m)$$
$$= (C_m(U^*AU)e_1 \wedge \cdots \wedge e_m, e_1 \wedge \cdots \wedge e_m)$$
$$= \det(U^*AU)[1, \cdots, m \mid 1, \cdots, m],$$

where $(U^*AU)[1, \dots, m \mid 1, \dots, m]$ indicates the submatrix of U^*AU lying in rows and columns $1, \dots, m$. In view of (6), this yields yet another formulation of the *m*th decomposable numerical range: denoting by $U_n(\mathbb{C})$ the multiplicative group of *n*-square unitary matrices, we have

(7)
$$W_m^{\wedge}(A) = \{\det(U^*AU)[1,\cdots,m \mid 1,\cdots,m] \mid U \in U_n(\mathbb{C})\}.$$

From (6) we obtain

(8)
$$W_m^{\wedge}(A) \subset W(C_m(A))$$

and hence

(9)
$$r_m(A) \leq r(C_m(A)).$$

Strict inequality may hold in (9); e.g., consider

$$A = \begin{bmatrix} 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix} \in M_4(\mathbb{C})$$

with m = 2 [1].

We define $P_{m}(A)$, the *m*th decomposable eigenpolygon of A, to be the convex polygon in the complex plane spanned by all products of *m* eigenvalues of A. Thus

(10)
$$P_{m}^{\wedge}(A) = \mathscr{H}\left(\left\{\prod_{k=1}^{m}\lambda_{\omega(k)} \middle| \omega \in Q_{m,n}\right\}\right),$$

where $\lambda_1, \dots, \lambda_n$ are the eigenvalues of A, \mathcal{H} denotes convex hull, and $Q_{m,n}$ is the set of all strictly increasing sequences of m integers chosen from $\{1, \dots, n\}$. When m = 1, $P_1(A)$ is simply written P(A) and called the *eigenpolygon of A*. It should be observed that the sets $W_m(A)$ and $P_m(A)$ are both invariant under transformation of A by a unitary similarity, that is,

 $W_{m}(U^{*}AU) = W_{m}(A)$

and

$$P_m^{\wedge}(U^*AU) = P_m^{\wedge}(A)$$

for any $U \in U_n(\mathbb{C})$.

PROPOSITION 1. Let $A \in M_n(\mathbb{C})$ have eigenvalues $\lambda_1, \dots, \lambda_n$, and let $m \in \{1, \dots, n\}$. Then

(11)
$$\prod_{k=1}^{m} \lambda_{\omega(k)} \in W_{m}^{\wedge}(A), \, \omega \in Q_{m,n}.$$

Moreover, if A is normal then

(12)
$$W_{m}^{\wedge}(A) \subset P_{m}^{\wedge}(A).$$

Proof. Fix $\omega \in Q_{m,n}$. By the Schur triangularization theorem, there exists a matrix $U \in U_n(\mathbb{C})$ such that U^*AU is an upper triangular matrix with first *m* main diagonal elements $\lambda_{\omega(1)}, \dots, \lambda_{\omega(m)}$. Then

$$\prod_{k=1}^m \lambda_{\omega(k)} = \det(U^*AU)[1,\cdots,m \mid 1,\cdots,m].$$

In view of (7), (11) is established.

Next, assume $A \in M_n(\mathbb{C})$ is normal. Let $\{u_1, \dots, u_n\}$ be an orthonormal basis of \mathbb{C}^n such that

$$Au_i = \lambda_i u_i, \quad i = 1, \cdots, n.$$

Then

$$\{u_{\omega}^{\wedge} = u_{\omega(1)} \wedge \cdots \wedge u_{\omega(m)} \in G_m(\mathbb{C}^n) \mid \omega \in Q_{m,n}\}$$

is an orthonormal basis of $\wedge {}^{m}C^{n}$ [3, p. 132]. Given $x^{n} \in G_{m}(C^{n})$, we have

(13)

$$(C_{m}(A)x^{\wedge}, x^{\wedge}) = \left(C_{m}(A)\sum_{\omega\in Q_{m,n}} (x^{\wedge}, u^{\wedge}_{\omega})u^{\wedge}_{\omega}, \sum_{\omega\in Q_{m,n}} (x^{\wedge}, u^{\wedge}_{\omega})u^{\wedge}_{\omega}\right)$$

$$= \sum_{\omega\in Q_{m,n}} \left| (x^{\wedge}, u^{\wedge}_{\omega}) \right|^{2} \prod_{k=1}^{m} \lambda_{\omega(k)}.$$

Since

$$\sum_{\omega \in Q_{m,n}} \left| (x^{\wedge}, u^{\wedge}_{\omega}) \right|^2 = ||x^{\wedge}||^2 = 1,$$

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(13) expresses the element $(C_m(A)x^{\wedge}, x^{\wedge})$ of $W_m^{\wedge}(A)$ as a convex combination of all products of *m* eigenvalues of *A*. This establishes (12).

COROLLARY 1. Let $A \in M_n(\mathbb{C})$ be normal and $m \in \{1, \dots, n\}$. Then $r_m(A)$ is the maximum modulus of a product of m eigenvalues of A.

COROLLARY 2. Let $A = cZ \in M_n(\mathbb{C})$, where $Z \in U_n(\mathbb{C})$ and $c \in \mathbb{C}$, and let $m \in \{1, \dots, n\}$. Then

$$r_m^{\wedge}(UAV) = r_m^{\wedge}(A)$$

for all $U, V \in U_n(\mathbb{C})$.

3. Some lemmas. In the following discussion let $A \in M_n(\mathbb{C})$ be a fixed matrix, $m \in \{1, \dots, n\}$ a fixed positive integer, and assume the rank of A is at least m. Denote the singular values of A by $\alpha_1, \dots, \alpha_n$, arranged so that

$$\alpha_1 \geq \cdots \geq \alpha_n \geq 0,$$

and set

$$D = \operatorname{diag}(\alpha_1, \cdots, \alpha_n) \in M_n(\mathbb{C}).$$

It is well known that there exist matrices $U_1, V_1 \in U_n(\mathbb{C})$ such that

$$A = U_1 D V_1.$$

Suppose momentarily that

(14) $r_m^{\wedge}(UAV) = r_m^{\wedge}(A)$

for all $U, V \in U_n(\mathbf{C})$. Then clearly

(15)
$$r_m^{\wedge}(UDV) = r_m^{\wedge}(D)$$

for all $U, V \in U_n(\mathbb{C})$:

$$r_{m}^{\wedge}(UDV) = r_{m}^{\wedge}(UU_{1}^{*}AV_{1}^{*}V)$$

= $r_{m}^{\wedge}(A)$ (by (14))
= $r_{m}^{\wedge}(U_{1}^{*}AV_{1}^{*})$ (by (14))
= $r_{m}^{\wedge}(D).$

Fix $U_0 \in U_n(\mathbb{C})$ and choose $x_0 \in G_m(\mathbb{C}^n)$ so that

(16)
$$r_m(U_0D) = |(C_m(U_0D)x_0, x_0)|.$$

Set

(17)
$$y_{\hat{0}} = C_m(U_{\hat{0}}^*)x_{\hat{0}} \in G_m(\mathbb{C}^n).$$

Let $\{e_1, \dots, e_n\}$ be the standard orthonormal basis of \mathbb{C}^n ; then

$$\{e_{\omega}^{\wedge}=e_{\omega(1)}\wedge\cdots\wedge e_{\omega(m)}\in G_m(\mathbb{C}^n)\,|\,\omega\in Q_{m,n}\}$$

is the induced orthonormal basis of $\wedge {}^{m}C^{n}$. Write

(18)
$$x_{0}^{\wedge} = \sum_{\omega \in Q_{m,n}} \chi_{\omega} e_{\omega}^{\wedge} \chi_{\omega} \in \mathbb{C}, \, \omega \in Q_{m,n}$$

and

(19)
$$y_{0}^{\wedge} = \sum_{\omega \in Q_{m,n}} \eta_{\omega} e_{\omega}^{\wedge}, \eta_{\omega} \in \mathbb{C}, \omega \in Q_{m,n}.$$

LEMMA 1. Assume

$$r_m^{\wedge}(U_0D)=r_m^{\wedge}(D).$$

Then

$$\alpha_1\cdots\alpha_m=\alpha_{\omega(1)}\cdots\alpha_{\omega(m)}$$

for every $\omega \in Q_{m,n}$ for which $\chi_{\omega} \neq 0$. Moreover,

$$|\chi_{\omega}| = |\eta_{\omega}|, \omega \in Q_{m,n}.$$

Proof. Notice that

$$\alpha_1 \cdots \alpha_m > 0$$

since A has rank at least m. We compute

$$\alpha_1 \cdots \alpha_m = r_m^{\wedge}(D) \qquad (by \text{ Corollary 1})$$
$$= r_m^{\wedge}(U_0D) \qquad (by \text{ hypothesis})$$
$$= |(C_m(U_0D)x_0^{\wedge}, x_0^{\wedge})|(by (16))$$

$$(20) = \left| \sum_{\omega \in Q_{m,n}} \alpha_{\omega} \chi_{\omega} \bar{\eta}_{\omega} \right| \qquad (\alpha_{\omega} = \alpha_{\omega(1)} \cdots \alpha_{\omega(m)})$$
$$\leq \sum_{\omega \in Q_{m,n}} \alpha_{\omega} |\chi_{\omega}| |\eta_{\omega}|$$
$$\leq \alpha_{1} \cdots \alpha_{m} \sum_{\omega \in Q_{m,n}} |\chi_{\omega}| |\eta_{\omega}|$$
$$\leq \alpha_{1} \cdots \alpha_{m} \left(\sum_{\omega \in Q_{m,n}} |\chi_{\omega}|^{2} \right)^{\frac{1}{2}} \left(\sum_{\omega \in Q_{m,n}} |\eta_{\omega}|^{2} \right)^{\frac{1}{2}}$$
$$= \alpha_{1} \cdots \alpha_{m} ||x_{0}^{\circ}|| ||y_{0}^{\circ}||$$
$$= \alpha_{1} \cdots \alpha_{m}.$$

The last inequality in (20) is the Cauchy-Schwarz inequality. Since equality holds throughout, $\alpha_1 \cdots \alpha_m > 0$, and $x_0, y_0 \neq 0$, we conclude that

$$|\chi_{\omega}| = c |\eta_{\omega}|, \omega \in Q_{m,n}$$

for some c > 0. But then $||x_0|| = 1 = ||y_0||$ implies c = 1. Thus

 $|\chi_{\omega}| = |\eta_{\omega}|, \omega \in Q_{m,n}.$

It follows from equality in the second inequality in (20) that

$$\alpha_1\cdots\alpha_m=\alpha_{\omega(1)}\cdots\alpha_{\omega(m)}$$

for every $\omega \in Q_{m,n}$ for which $\chi_{\omega} \neq 0$.

Suppose now that σ is a permutation in S_n , the symmetric group of degree n, and $U_0^* \in U_n(\mathbb{C})$ is the permutation matrix corresponding to σ :

$$U_0^* = P(\sigma) = [\delta_{i\sigma(j)}]$$

In this situation, continuing with the above notation, we have

(21)

$$y_{0}^{\wedge} = C_{m}(P(\sigma))x_{0}^{\wedge}$$

$$= \sum_{\omega \in Q_{m,n}} \chi_{\omega}C_{m}(P(\sigma))e_{\omega}^{\wedge}$$

$$= \sum_{\omega \in Q_{m,n}} \chi_{\omega}e_{\sigma\omega(1)} \wedge \cdots \wedge e_{\sigma\omega(m)} \text{ (since } P(\sigma)e_{i} = e_{\sigma(i)}, i = 1, \cdots, n)$$

$$= \sum_{\omega \in Q_{m,n}} \epsilon_{\omega}\chi_{\omega}e_{\omega_{\sigma}}^{\wedge}.$$

Here $\omega_{\sigma} \in Q_{m,n}$ is the strictly increasing rearrangement of the sequence

 $(\sigma\omega(1), \cdots, \sigma\omega(m)),$

and $\epsilon_{\omega} = \pm 1$ is the sign of the permutation

$$\begin{pmatrix} \sigma\omega(1)\cdots\sigma\omega(m)\\ \omega_{\sigma}(1)\cdots\omega_{\sigma}(m) \end{pmatrix}$$
.

The mapping

$$\omega \mapsto \omega_{\sigma}, \omega \in Q_{m,n}$$

is clearly a bijection of $Q_{m,n}$. Hence from (19) and (21),

$$y_{0}^{\wedge} = \sum_{\omega \in Q_{m,n}} \eta_{\omega} e_{\omega}^{\wedge}$$
$$= \sum_{\omega \in Q_{m,n}} \eta_{\omega\sigma} e_{\omega\sigma}^{\wedge}$$
$$= \sum_{\omega \in Q_{m,n}} \epsilon_{\omega} \chi_{\omega} e_{\omega\sigma}^{\wedge}$$

so that

(22)
$$\eta_{\omega_{\sigma}} = \epsilon_{\omega} \chi_{\omega}, \, \omega \in Q_{m,n}.$$

LEMMA 2. Assume

$$r_m^{\wedge}(P(\sigma)^T D) = r_m^{\wedge}(D).$$

Then

$$\alpha_1\cdots\alpha_m=\alpha_{\omega_{\sigma}(1)}\cdots\alpha_{\omega_{\sigma}(m)}$$

for every $\omega \in Q_{m,n}$ for which $\chi_{\omega_{\sigma}} \neq 0$. Moreover,

$$|\chi_{\omega_{\sigma}}| = |\chi_{\omega}|, \omega \in Q_{m,n}.$$

Proof. The first assertion is immediate from Lemma 1, as is the second:

$$egin{aligned} &|\chi_{\omega_{\sigma}}| = |\eta_{\omega_{\sigma}}| \ &= |\epsilon_{\omega}\chi_{\omega}| \ &= |\chi_{\omega}|, \, \omega \in Q_{m,n}. \end{aligned}$$

4. The main result.

THEOREM 1. Let $A \in M_n(\mathbb{C})$ and let m be a positive integer, $1 \le m < n$. Assume the rank of A is at least m. Then

(23)
$$r_m^{\wedge}(UAV) = r_m^{\wedge}(A)$$

for all $U, V \in U_n(\mathbb{C})$ if and only if A is a scalar multiple of a unitary matrix.

Proof. We have observed in Corollary 2 that the condition is sufficient.

To see that the condition is necessary, assume (23) holds for all $U, V \in U_n(\mathbb{C})$. Since there exist matrices $U_1, V_1 \in U_n(\mathbb{C})$ such that

$$A = U_1 D V_1,$$

where

$$D = \operatorname{diag}(\alpha_1, \cdots, \alpha_n) \in M_n(\mathbb{C})$$

and

$$\alpha_1 \geq \cdots \geq \alpha_n$$

are the singular values of A, it suffices to show that

$$\alpha_1 = \alpha_n.$$

Consider the full cycle

$$\varphi = (1 \, 2 \cdots n) \in S_n.$$

Choose $x_0^{\wedge} \in G_m(\mathbb{C}^n)$ so that

$$r_{m}(P(\varphi)^{T}D) = |(C_{m}(P(\varphi)^{T}D)x_{0}, x_{0})|$$

and write

$$\chi_{0}^{\wedge} = \sum_{\omega \in Q_{m,n}} \chi_{\omega} e_{\omega}^{\wedge}, \chi_{\omega} \in \mathbb{C}, \, \omega \in Q_{m,n}.$$

Since

$$\sum_{\omega\in Q_{m,n}}|\chi_{\omega}|^2=\|\chi_0\|^2=1,$$

there exists $\omega \in Q_{m,n}$ for which

$$\chi_{\omega}\neq 0.$$

Set

(25)
$$\gamma = \omega_{\varphi^n - \omega(1)+1} \in Q_{m,n}.$$

By (15) and Lemma 2 (with $\sigma = \varphi^{n-\omega(1)+1}$), $|\chi_{\gamma}| = |\chi_{\omega}|$ and hence by (24)

$$\chi_{\gamma} \neq 0.$$

Also observe that

$$\varphi^{n-\omega(1)+1}\omega(1) = \varphi(\omega(1) + n - \omega(1))$$
$$= \varphi(n)$$
$$= 1$$

implies $\omega_{e^{n-\omega(1)+1}}(1) = 1$, i.e.,

$$\gamma(1)=1.$$

The argument now splits into two cases.

Case I. $\gamma(m) < n$. Apply the permutation $\varphi^{n-\gamma(m)}$ to

$$\gamma = (1, \gamma(2), \cdots, \gamma(m))$$

to obtain

$$\varphi^{n-\gamma(m)}\gamma = (1+n-\gamma(m),\gamma(2)+n-\gamma(m),\cdots,\gamma(m-1)+n-\gamma(m),n)$$
(27)
$$= \gamma_{\varphi^{n-\gamma(m)}}$$

Since $\gamma(m) < n$, we have

$$2 \leq 1 + n - \gamma(m),$$

$$3 \leq \gamma(2) + n - \gamma(m),$$

$$\vdots$$

$$m \leq \gamma(m-1) + n - \gamma(m).$$

Therefore

(28)
$$\alpha_2 \alpha_3 \cdots \alpha_m \geq \alpha_{1+n-\gamma(m)} \alpha_{\gamma(2)+n-\gamma(m)} \cdots \alpha_{\gamma(m-1)+n-\gamma(m)}$$

By (15) and Lemma 2 (with $\sigma = \varphi^{n-\gamma(m)}$), $|\chi_{\gamma_{\varphi^{n-\gamma(m)}}}| = |\chi_{\gamma}|$ and hence by (26)

$$\chi_{\gamma_{\varphi^n-\gamma(m)}}\neq 0.$$

Then Lemma 2 together with (27) implies

(29)
$$\alpha_1\alpha_2\alpha_3\cdots\alpha_m=\alpha_{1+n-\gamma(m)}\alpha_{\gamma(2)+n-\gamma(m)}\cdots\alpha_{\gamma(m-1)+n-\gamma(m)}\alpha_n.$$

Since $\alpha_1 \cdots \alpha_m > 0$ (A has rank at least m), it follows from (28) and (29) that

 $\alpha_1 = \alpha_n$.

Case II. $\gamma(m) = n$. In this case

$$\gamma = (1, \gamma(2), \cdots, \gamma(m-1), n).$$

Now m < n by hypothesis, so there exists a least positive integer $k \in \{2, \dots, m\}$ such that

$$k < \gamma(k).$$

Apply the permutation φ^{1-k} to

$$\gamma = (1, \cdots, k-1, \gamma(k), \cdots, \gamma(m-1), n)$$

to obtain

$$\varphi^{1-k}\gamma = (n-k+2, n-k+3, \cdots, n-1, n, \gamma(k)-k+1, \cdots, \gamma(m-1)-k+1, n-k+1).$$

Then

(30)
$$\gamma_{\varphi^{1-k}} = (\gamma(k) - k + 1, \dots, \gamma(m-1) - k + 1, n - k + 1, n - k + 2, \dots, n - k + 3, \dots, n - 1, n).$$

Since $k < \gamma(k)$, we have

$$2 \leq \gamma(k) - k + 1,$$

$$3 \leq \gamma(k+1) - k + 1,$$

$$\vdots$$

$$m - k + 1 \leq \gamma(m-1) - k + 1,$$

$$m - k + 2 \leq n - k + 1,$$

$$m - k + 3 \leq n - k + 2,$$

$$\vdots$$

$$m \leq n - 1.$$

Therefore

(31)
$$\alpha_2\alpha_3\cdots\alpha_m \geq \alpha_{\gamma(k)-k+1}\alpha_{\gamma(k+1)-k+1}\cdots\alpha_{n-1}.$$

By (15) and Lemma 2 (with $\sigma = \varphi^{1-k}$), $|\chi_{\gamma_{\varphi^{1-k}}}| = |\chi_{\gamma}|$ and hence by (26)

 $\chi_{\gamma_{\varphi^{1-k}}}\neq 0.$

Then Lemma 2 together with (30) implies

(32) $\alpha_1\alpha_2\alpha_3\cdots\alpha_m=\alpha_{\gamma(k)-k+1}\alpha_{\gamma(k+1)-k+1}\cdots\alpha_{n-1}\alpha_n.$

Once again, since $\alpha_1 \cdots \alpha_m > 0$ it follows from (31) and (32) that

 $\alpha_1 = \alpha_n$

This completes the proof.

We remark that the restriction $m \neq n$ in Theorem 1 is inevitable. Indeed, for any matrix $A \in M_n(\mathbb{C})$,

$$r_n^{(A)} = |\det(A)|$$
$$= |\det(UAV)|$$
$$= r_n^{(UAV)}$$

for all $U, V \in U_n(\mathbb{C})$. The hypothesis that A have rank at least m is equally essential, since any matrix $A \in M_n(\mathbb{C})$ of rank less than m satisfies

$$r_m(A) = 0 = r_m(UAV)$$

for all $U, V \in U_n(\mathbb{C})$.

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INSTITUTE FOR ALGEBRA AND COMBINATORICS UNIVERSITY OF CALIFORNIA SANTA BARBARA, CA 93106