Problem

Let

$$\mathbf{M} = \begin{bmatrix} 1 & 0 & 1 \\ 1 & 1 & 0 \\ 0 & 1 & 1 \end{bmatrix}$$

Find \mathbf{M}^{25} (source).

Solution:

My solution is slightly different than the one in the video in the sense that it uses elementary matrix operations.

Matrix M can be written as the sum of the unit matrix I_3 and another "complement" matrix C:

$$\mathbf{M} = \mathbf{I}_3 + \mathbf{C}, \quad \mathbf{C} = \begin{bmatrix} 0 & 0 & 1 \\ 1 & 0 & 0 \\ 0 & 1 & 0 \end{bmatrix}$$

First, to expand $(\mathbf{I}_3 + \mathbf{C})^{25}$, we use the binomial theorem (see A.1):

$$(\mathbf{I} + \mathbf{C})^{25} = \sum_{k=0}^{25} \frac{25!}{k!(25-k)!} \mathbf{I}^{25-k} \mathbf{C}^k = \sum_{k=0}^{25} \frac{25!}{k!(25-k)!} \mathbf{C}^k$$
 (1)

Now \mathbb{C}^k needs to be computed for each k. \mathbb{C} resembles with the \mathbb{I}_3 unit matrix; we can transform \mathbb{I}_3 to \mathbb{C} if we swap rows 1, 3 (operation $R_1 \leftrightarrow R_3$) and then swap rows 2, 3 (operation $R_2 \leftrightarrow R_3$):

$$\begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \xrightarrow{R_1 \to R_3} \begin{bmatrix} 0 & 0 & 1 \\ 0 & 1 & 0 \\ 1 & 0 & 0 \end{bmatrix} \xrightarrow{R_2 \to R_3} \begin{bmatrix} 0 & 0 & 1 \\ 1 & 0 & 0 \\ 0 & 1 & 0 \end{bmatrix}$$

Operation R_{13} can be performed by matrix multiplication; by multiplying \mathbf{I}_3 with a 3×3 so called "elementary" matrix \mathbf{E}_{13} such that it swaps rows 1 and 3. So does R_{23} , but with \mathbf{E}_{23} . Therefore, \mathbf{C} can be expressed with matrix multiplication as

$$C = E_{23}E_{13}I_3 = E_{23}E_{13}$$
 (2)

One can find out (see A.2) that the sought row-swapping matrices $\boldsymbol{E}_{23},\,\boldsymbol{E}_{13}$ are:

$$\mathbf{E}_{23} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & 1 & 0 \end{bmatrix}, \quad \mathbf{E}_{13} = \begin{bmatrix} 0 & 0 & 1 \\ 0 & 1 & 0 \\ 1 & 0 & 0 \end{bmatrix}$$

Computing the next higher power:

$$\mathbf{C}^{2} = \mathbf{E}_{23}\mathbf{E}_{13}\mathbf{C} = \mathbf{E}_{23}\mathbf{E}_{13} \begin{bmatrix} 0 & 0 & 1\\ 1 & 0 & 0\\ 0 & 1 & 0 \end{bmatrix} = \mathbf{E}_{23} \begin{bmatrix} 0 & 1 & 0\\ 1 & 0 & 0\\ 0 & 0 & 1 \end{bmatrix}$$
$$= \begin{bmatrix} 0 & 1 & 0\\ 0 & 0 & 1\\ 1 & 0 & 0 \end{bmatrix}$$
(3)

Raising to the next higher power, we obtain a nice recursion:

$$\mathbf{C}^{3} = \mathbf{C}\mathbf{C}^{2}$$

$$= \mathbf{E}_{23}\mathbf{E}_{13}\mathbf{C}^{2} = \mathbf{E}_{23}\mathbf{E}_{13} \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 1 & 0 & 0 \end{bmatrix}$$

$$= \mathbf{E}_{23} \begin{bmatrix} 1 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & 1 & 0 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

$$= \mathbf{I}_{3}$$
(4)

In general, as derived from Eq. (2), Eq. (3), Eq. (4) powers of C are repeated every 3:

$$\mathbf{C}^{n} = \left\{ \begin{array}{ll} \mathbf{I}_{3}, & n = 3k, \quad k \in \mathbb{N} \\ \mathbf{C}, & n = 3k+1, \quad k \in \mathbb{N} \\ \mathbf{C}^{2}, & n = 3k+2, \quad k \in \mathbb{N} \end{array} \right.$$

Both C and C^2 have been computed so the sum in Eq. (1) can be calculated in terms of known matrices. Notice that the term C^n of the sum will equal to I_3 for n = 0, 3, ..., 24, to C for n = 1, 4, ..., 23, and to C^2 for n = 2, 5, ..., 25. Therefore we break the sum in 3 components, each one running for each indexing mentioned above:

$$\sum_{k=0}^{25} \frac{25!}{k!(25-k)!} \mathbf{C}^{k} = \underbrace{\sum_{k=0, \ k+=3}^{24} \frac{25!}{k!(25-k)!}}_{\mathbf{A}_{1}} \mathbf{I}_{3} + \underbrace{\sum_{k=1, \ k+=3}^{23} \frac{25!}{k!(25-k)!}}_{\mathbf{A}_{2}} \mathbf{C} + \underbrace{\sum_{k=2, \ k+=3}^{25} \frac{25!}{k!(25-k)!}}_{\mathbf{A}_{3}} \mathbf{C}^{2}$$

So we know in advance that the final will look like in terms of α_1 , α_2 , α_3 as follows:

$$\sum_{k=0}^{25} \frac{25!}{k!(25-k)!} \mathbf{C}^k = \begin{bmatrix} \alpha_1 & \alpha_3 & \alpha_2 \\ \alpha_2 & \alpha_1 & \alpha_3 \\ \alpha_3 & \alpha_2 & \alpha_1 \end{bmatrix}$$
 (5)

 α_1 , α_2 , α_3 can easily be computed e.g. in Python3:

from math import factorial as fac

- a1 = sum([fac(25)/(fac(k)*fac(25-k))) for k in list(range(0,26,3))])
- a2 = sum([fac(25)/(fac(k)*fac(25-k))) for k in list(range(1,26,3))])
- a3 = sum([fac(25)/(fac(k)*fac(25-k))) for k in list(range(2,26,3))])

We obtain that $\alpha_1 = \alpha_2 = 11184811$ and $\alpha_3 = 11184810$, therefore using Eq. (5) the final answer is

$$\begin{split} \mathbf{M}^{25} &= \begin{bmatrix} 1 & 0 & 1 \\ 1 & 1 & 0 \\ 0 & 1 & 1 \end{bmatrix}^{25} \\ &= \sum_{k=0}^{25} \frac{25!}{k!(25-k)!} \mathbf{C}^k = \begin{bmatrix} 11184811 & 11184810 & 11184811 \\ 11184811 & 11184811 & 11184811 \\ 11184810 & 11184811 & 11184811 \end{bmatrix} \end{split}$$

References

[1] Proof of the binomial theorem by mathematical induction. [Online]. Available: http://amsi.org. au/ESA_Senior_Years/SeniorTopic1/1c/1c_2content_6.html#:~:text=Proof%5C%20of%5C%20the%5C%20binomial%5C%20theorem%5C%20by%5C%20mathematical%5C%20induction,-In%5C%20this%5C%20section&text=(a%5C%2Bb)n%5C%3D,%5C%3D1%5C%20and%5C%20n%5C%3D2. &text=(a%5C%2Bb)k%5C%3D,k%5C%E2%5C%88%5C%921%5C%2Bbk..

A Appendices

A.1 Binomial theorem

THEOREM A.1 (Binomial Theorem). Let $x, y \in \mathbb{R}$ and $n \ge 0$. Then

$$(x+y)^n = \sum_{k=0}^n \binom{n}{k} x^{n-k} y^k, \quad \binom{n}{k} = \frac{n!}{k!(n-k)!}$$

Proof. It is derived by induction as described in [1].

A.2 Elementary row interchange operations

We will observe and derive the elementary row interchange matrices \mathbf{E}_{ij} , $i, j \leq 3, i \neq j$ for 3×3 matrices, however they can easily be generalised for $m \times n$. Supposed we are given a

$$\mathbf{M} = \begin{bmatrix} a & b & c \\ d & e & f \\ g & h & i \end{bmatrix}$$

and we want to generate a new matrix \mathbf{N} whose 1st row is \mathbf{M} 's 3rd row and is otherwise empty. Consider the row vectors $\mathbf{e}_1 = \begin{bmatrix} 1 & 0 & 0 \end{bmatrix}$, $\mathbf{e}_2 = \begin{bmatrix} 0 & 1 & 0 \end{bmatrix}$, $\mathbf{e}_3 = \begin{bmatrix} 0 & 0 & 1 \end{bmatrix}$. Multiplying \mathbf{e}_1 by \mathbf{M} extracts the 1st row of \mathbf{M} , and so on for \mathbf{e}_2 , \mathbf{e}_3 :

$$\mathbf{e}_{1}\mathbf{M} = \begin{bmatrix} 1 & 0 & 0 \end{bmatrix} \begin{bmatrix} a & b & c \\ d & e & f \\ g & h & i \end{bmatrix} = \begin{bmatrix} a & b & c \end{bmatrix}, \quad \mathbf{e}_{2}\mathbf{M} = \begin{bmatrix} d & e & f \end{bmatrix}, \quad \mathbf{e}_{3}\mathbf{M} = \begin{bmatrix} g & h & i \end{bmatrix},$$

Therefore if we multiply $\mathbf{E}_{13} := \begin{bmatrix} \mathbf{e}_3 & \mathbf{e}_2 & \mathbf{e}_2 \end{bmatrix}^{\top}$ with \mathbf{M} , the result will consist of \mathbf{M} 's 3rd row stacked on top of its 2nd row, stacked on top of the 1st row, i.e. \mathbf{M} with its rows 1 and 3 swapped:

$$\mathbf{E}_{13}\mathbf{M} = \begin{bmatrix} \mathbf{e}_3 \\ \mathbf{e}_2 \\ \mathbf{e}_1 \end{bmatrix} \mathbf{M} = \begin{bmatrix} 0 & 0 & 1 \\ 0 & 1 & 0 \\ 1 & 0 & 0 \end{bmatrix} \mathbf{M} = \begin{bmatrix} g & h & i \\ d & e & f \\ a & b & c \end{bmatrix}$$

Similarly, $\mathbf{E}_{23}\mathbf{M}$ swaps rows 2 and 3 of matrix \mathbf{M} and $\mathbf{E}_{23}\mathbf{E}_{13}\mathbf{M}$ swaps row 1 with 3, and then rows 2 with 3:

$$\mathbf{E}_{23}\mathbf{E}_{13}\mathbf{M} = \mathbf{E}_{23} \begin{bmatrix} g & h & i \\ d & e & f \\ a & b & c \end{bmatrix} = \begin{bmatrix} g & h & i \\ a & b & c \\ d & e & f \end{bmatrix}$$

There's a neat property to note about the row interchange matrix \mathbf{E}_{ij} ; its inverse is itself. That should be intuitively obvious, as multiplying .e.g \mathbf{E}_{13} by \mathbf{M} swaps rows 1, 3 and multiplying again by \mathbf{E}_{13} swaps again rows 1,3, leading back to the original matrix \mathbf{M} .

LEMMA A.1 (inverse of row interchange matrix). Let E_{ij} be an elementary row interchange matrix that swaps rows $i, j, i, j \ge m$ of an invertible matrix $\mathbf{M} \in \mathbb{R}^{m \times n}$. Then:

$$\boldsymbol{E}_{ij} = \boldsymbol{E}_{ij}^{-1} \tag{A.1}$$

Proof.

$$\mathbf{E}_{ij}\mathbf{E}_{ij}\mathbf{M}=\mathbf{M}\Rightarrow$$

 $\mathbf{E}_{i\,j}\mathbf{E}_{i\,j}=\mathbf{I}_m$

Some other properties that can be readily derived from Eq. (A.2) are:

LEMMA A.2 (properties of row interchange matrices). If E_{ij} is an elementary matrix that interchanges rows i and j, then:

$$\boldsymbol{E}_{ij}^{n} = \begin{cases} \boldsymbol{E}_{ij}, & n = 2k, \quad k \in \mathbb{N} \\ \boldsymbol{I}, & n = 2k+1, \quad k \in \mathbb{N} \end{cases}$$
(A.2)

Furthermore, \mathbf{E}_{ij} is symmetric:

$$\boldsymbol{E}_{ij}^{\top} = \boldsymbol{E}_{ij} \tag{A.3}$$

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