

Let  $A$  and  $B$  be  $n \times n$  real matrices such that

$$\text{rank}(AB - BA + I) = 1$$

where  $I$  is the  $n \times n$  identity matrix. Prove that

$$\text{tr}(ABAB) - \text{tr}(A^2B^2) = \frac{1}{2}n(n-1)$$

**Solution:**

Using some properties of the trace of the product of two matrices, for instance  $\text{tr}(XY) = \text{tr}(YX)$  and  $\text{tr}(X) + \text{tr}(Y) = \text{tr}(X + Y)$ , the expression to be proven is the same as:

$$\begin{aligned} \text{tr}(ABAB) - \text{tr}(A^2B^2) &= \\ &= \frac{1}{2} (2 \text{tr}(ABAB) - 2 \text{tr}(A^2B^2)) = \\ &= \frac{1}{2} (\text{tr}(ABAB) + \text{tr}(ABAB) - \text{tr}(AABB) - \text{tr}(AABB)) = \\ &= \frac{1}{2} (\text{tr}(ABAB) + \text{tr}(A(BAB)) - \text{tr}(A(ABB)) - \text{tr}((AAB)B)) = \\ &= \frac{1}{2} (\text{tr}(ABAB) + \text{tr}((BAB)A) - \text{tr}((ABB)A) - \text{tr}(B(AAB))) = \\ &= \frac{1}{2} (\text{tr}(ABAB) + \text{tr}(BABA) - \text{tr}(ABBA) - \text{tr}(BAAB)) = \\ &= \frac{1}{2} \text{tr}(ABAB + BABA - ABBA - BAAB) = \\ &= \frac{1}{2} \text{tr}((AB - BA)^2) \end{aligned}$$

Let  $M = AB - BA + I$  and  $N = M - I = AB - BA$ .

From the condition  $\text{rank}(M) = \text{rank}(AB - BA + I) = 1$ , it is obtained that all eigenvalues of  $M$  are zero with multiplicity  $n - 1$ , or there exists a unique eigenvalue that is non-zero (with multiplicity 1 and the rest are null eigenvalues with multiplicity  $n - 1$ ).

As it happens that

$$\begin{aligned}\operatorname{tr}(M) &= \operatorname{tr}(AB - BA + I) = \\ &= \operatorname{tr}(AB) - \operatorname{tr}(BA) + \operatorname{tr}(I) = \\ &= \operatorname{tr}(I) = n\end{aligned}$$

then  $M$  has a unique non-zero eigenvalue with value  $n$ , and the rest are null eigenvalues. Hence, the spectrum of the matrix  $M$  is  $\sigma(M) = \{0, n\}$ .

Since  $N = M - I$ , the spectrum of  $N$  is  $\sigma(N) = \{-1, n - 1\}$ , and the spectrum of  $N^2$  is  $\sigma(N^2) = \{1, (n - 1)^2\}$ .

Notice that  $\operatorname{tr}(ABAB) - \operatorname{tr}(A^2B^2) = \frac{1}{2} \operatorname{tr}((AB - BA)^2) = \frac{1}{2} \operatorname{tr}(N^2)$ . And it is known that the trace of  $N^2$  is the sum of its eigenvalues, namely:

$$\operatorname{tr}(N^2) = 1 \cdot (n - 1) + (n - 1)^2 = n(n - 1)$$

And hence, it is proven that:

$$\operatorname{tr}(ABAB) - \operatorname{tr}(A^2B^2) = \frac{1}{2} \operatorname{tr}((AB - BA)^2) = \frac{1}{2} \operatorname{tr}(N^2) = \frac{1}{2} n(n - 1)$$