The large c limit of $det(\mathbf{A} + c\mathbf{B})$, where **B** is singular

David W.H. Swenson

6 June 2008

Abstract

In the Miller Group meeting on 5 June 2008, Prof. Miller provided us with the following mathematical challenge:

What is the value of $\det(\mathbf{A} + c\mathbf{B})$ as $c \to \infty$, when **B** is a matrix with one zero eigenvalue?

The following is the solution I developed that afternoon.

First, let's rewrite the determinant in an obvious way. For an F-dimensional system, we have:

$$\det (\mathbf{A} + c\mathbf{B}) = c^F \det \left(\frac{1}{c} \mathbf{A} + \mathbf{B} \right)$$
 (1)

Now let's transform this into the basis in which the matrix **B** is diagonal. We will write the representations of **A** and **B** in this basis as $\mathbf{A}^{(B)}$ and $\mathbf{B}^{(B)}$, respectively. From the proposition, $\mathbf{B}^{(B)}$ is diagonal with one diagonal element with the value zero. We order the indices such that $\mathbf{B}^{(B)}_{i,j} = 0$.

Since the change of basis is a unitary transformation, the determinant is not changed by the transformation. So

$$\det (\mathbf{A} + c\mathbf{B}) = c^F \det \left(\frac{1}{c} \mathbf{A}^{(B)} + \mathbf{B}^{(B)} \right)$$
 (2)

Let's define $\tilde{\mathbf{B}} = \frac{1}{c}\mathbf{A}^{(B)} + \mathbf{B}^{(B)}$. While $\mathbf{B}^{(B)}$ is diagonal, $\mathbf{A}^{(B)}$ is, in general, not diagonal. In the limit that $c \to \infty$, we have

$$\tilde{\mathbf{B}}_{ij} \to \begin{cases} \mathbf{B}_{ij}^{(B)} & \text{if } \mathbf{B}_{ij}^{(B)} \neq 0 \text{ (namely, for the nonzero diagonal elements of } \mathbf{B}^{(B)}), \\ \frac{1}{c} \mathbf{A}_{ij}^{(B)} & \text{otherwise} \end{cases}$$
(3)

Essentially, this means that the matrix $\tilde{\mathbf{B}}$ is the same as the matrix $\frac{1}{c}\mathbf{A}^{(B)}$, but replacing the diagonal elements (except 1,1) with the eigenvalues of \mathbf{B} .

Next, we recall the definition of the determinant (for an F-dimensional matrix):

$$\det\left(\mathbf{M}\right) = \sum_{\sigma \in S_F} s(\sigma) \prod_{k=1}^F \mathbf{M}_{\sigma(k)k} \tag{4}$$

where S_F is the set of permutations, and $s(\sigma)$ is the signature of the permutation σ .

We'll define $\sigma_1(k)$ as the identity permutation: that is, $\sigma_1(k) = k$. We'll separate this permutation from the sum over the permutations in the definition of the determinant.

$$\det\left(\tilde{\mathbf{B}}\right) = \prod_{k=1}^{F} \tilde{\mathbf{B}}_{kk} + \sum_{\sigma \in \{S_F \setminus \sigma_1\}} s(\sigma) \prod_{k=1}^{F} \tilde{\mathbf{B}}_{\sigma(k)k}$$
 (5)

$$= \frac{1}{c} \mathbf{A}_{11}^{(B)} \prod_{k=2}^{F} \mathbf{B}_{kk}^{(B)} + \mathcal{O}\left(\left(\frac{1}{c}\right)^{2}\right)$$

$$\tag{6}$$

The trick is to recognize that all permutations except the identity permutation will contribute more than one factor of $\frac{1}{c}$, and therefore they will make vanishingly small contributions to the determinant. Putting all of this together, we have

$$\det (\mathbf{A} + c\mathbf{B}) \to c^{F-1} \mathbf{A}_{11}^{(B)} \prod_{k=2}^{F} \mathbf{B}_{kk}^{(B)}$$
 (7)

Finally, let's compare this to our intuition. We expect to have a factor of c^{F-1} since we expect a factor of c to show up from each degree of freedom except the one where \mathbf{B} has a zero eigenvalue. Also, this result immediately simplifies down to the expected answer if we look only at the subspace in which \mathbf{B} has non-zero eigenvalues.

The idea developed here can be trivially generalized to any singular matrix **B** (except the zero matrix, where terms contributed by any permutation would have the same number of factors of $\frac{1}{c}$). It does require the additional condition that $\mathbf{A}_{11}^{(B)}$ be nonzero. If this is not the case, then the determinant will be of order c^{F-2} . In that situation, a similar analysis to the one outlined above should be possible, but it would require calculating terms from the perturbations whose products contribute two factors of $\frac{1}{c}$.