

# Handelman's Positivstellensatz for polynomial matrices positive definite on polyhedra

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**Abstract** In this paper we give a matrix version of Handelman's Positivstellensatz (Handelman in Pac J Math 132:35–62, 1988), representing polynomial matrices which are positive definite on convex, compact polyhedra. Moreover, we propose also a procedure to find such a representation. As a corollary of Handelman's theorem, we give a special case of Schmüdgen's Positivstellensatz for polynomial matrices positive definite on convex, compact polyhedra.

**Keywords** Handelman's theorem · Pólya's theorem · Schmüdgen's theorem · Matrix polynomial · Polynomial matrix · Positivstellensatz · Positive definite · Standard simplex · Polyhedron

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## Contents

1 Introduction	450
2 Representation of polynomial matrices positive definite on simplices	452
3 Representation of polynomial matrices positive definite on convex, compact polyhedra	453
References	459

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## 1 Introduction

Let  $\mathbb{R}[X] := \mathbb{R}[X_1, \dots, X_n]$  be the ring of polynomials in the variables  $X_1, \dots, X_n$  with real coefficients. Denote by  $\Delta_n$  the standard  $n$ -simplex in  $\mathbb{R}^n$ , which is defined by

$$\Delta_n := \left\{ x = (x_1, \dots, x_n) \in \mathbb{R}^n \mid x_i \geq 0, \sum_{i=1}^n x_i = 1 \right\}.$$

Pólya [9] proved in 1928 that for a homogeneous polynomial  $f \in \mathbb{R}[X]$ , if  $f(x) > 0$  for every  $x \in \Delta_n$ , then there exists a sufficiently large number  $N$  such that all coefficients of the polynomial  $(X_1 + \dots + X_n)^N \cdot f$  are positive.

Powers and Reznick [10] gave an explicit bound for the number  $N$ , and applied it to give a constructive version of Handelman's Positivstellensatz. More explicitly, let  $P \subseteq \mathbb{R}^n$  be a convex, compact polyhedron with non-empty interior, bounded by linear polynomials  $L_1, \dots, L_m \in \mathbb{R}[X]$ . By choosing the sign of the  $L_i$ 's, we may assume that

$$P = \{x \in \mathbb{R}^n \mid L_i(x) \geq 0, i = 1, \dots, m\}. \quad (1)$$

**Theorem 1** (Handelman's Positivstellensatz [4]) *For a polynomial  $f \in \mathbb{R}[X]$ , if  $f(x) > 0$  for all  $x \in P$ , then  $f$  can be represented as*

$$f = \sum_{|\alpha| \leq M} f_\alpha L_1^{\alpha_1} \dots L_m^{\alpha_m}$$

for some  $M \in \mathbb{N}$  and  $f_\alpha \geq 0$  for all  $\alpha = (\alpha_1, \dots, \alpha_m) \in \mathbb{N}^m$  such that  $|\alpha| \leq M$ .

Krivine [6] proved Handelman's Positivstellensatz for a special polyhedron. Moreover, one can find a generalization of this Positivstellensatz in [11, Theorem 5.4.6] (or [8, Theorem 7.1.6]). A bound for the number  $M$  was given by Powers and Reznick [10], using the bound for the number  $N$  in Pólya's Positivstellensatz.

Theorem 1 yields the following consequence.

**Corollary 1** *For a polynomial  $f \in \mathbb{R}[X]$ , if  $f(x) > 0$  for all  $x \in P$ , then  $f$  can be represented as*

$$f = \sum_{e=(e_1, \dots, e_m) \in \{0, 1\}^m} f_e^2 L_1^{e_1} \dots L_m^{e_m},$$

where  $f_e \in \mathbb{R}[X]$  and  $\deg(f_e^2) \leq M$ .

This corollary is a special case of Schmüdgen's Positivstellensatz [14] for convex, compact polyhedra which includes an explicit bound on the degrees of sums of squares coefficients  $f_e^2$ .

Schmüdgen's Positivstellensatz has many important applications, especially in solving polynomial optimization problems and moment problems for compact semi-algebraic sets. Therefore, as a special case of Schmüdgen's Positivstellensatz, Handelman's theorem for polynomials plays an important role in application.

A matrix version of Pólya's Positivstellensatz was given by Scherer and Hol [13], with applications e.g. in robust polynomial semi-definite programs. Schmüdgen's theorem for operator polynomials has been discovered by Cimprič and Zalar [3]. Positivstellensätze for polynomial matrices have been studied by some other authors, see for example in [1, 2, 7, 12]. *The main aim of this paper is to give a version of Handelman's Positivstellensatz for polynomial matrices with an explicit degree bound.*

We need to introduce some notations. For  $t \in \mathbb{N}^*$ , let  $\mathcal{M}_t(R)$  denote the ring of square matrices of order  $t$  with entries from a commutative unital ring  $R$ . Denote by  $\mathcal{S}_t(R)$  the subset of  $\mathcal{M}_t(R)$  consisting of all symmetric matrices.

In this paper we consider mainly  $R$  to be the ring  $\mathbb{R}[X]$  of polynomials in  $n$  variables  $X_1, \dots, X_n$  with real coefficients. Each element  $\mathbf{A} \in \mathcal{M}_t(\mathbb{R}[X])$  is a matrix whose entries are polynomials from  $\mathbb{R}[X]$ , called a *polynomial matrix*. Each element  $\mathbf{A} \in \mathcal{M}_t(\mathbb{R}[X])$  is also called a *matrix polynomial*, because it can be viewed as a polynomial in  $X_1, \dots, X_n$  whose entries from  $\mathcal{M}_t(\mathbb{R})$ . Namely, we can write  $\mathbf{A}$  as

$$\mathbf{A} = \sum_{|\alpha|=0}^d \mathbf{A}_\alpha X^\alpha,$$

where  $\alpha = (\alpha_1, \dots, \alpha_n) \in \mathbb{N}^n$ ,  $|\alpha| := \alpha_1 + \dots + \alpha_n$ ,  $X^\alpha := X_1^{\alpha_1} \dots X_n^{\alpha_n}$ ,  $\mathbf{A}_\alpha \in \mathcal{M}_t(\mathbb{R})$ ,  $d$  is the maximum over all degree of entries of  $\mathbf{A}$ , and it is called the *degree of the matrix polynomial*  $\mathbf{A}$ . To unify notation, throughout the paper each element of  $\mathcal{M}_t(\mathbb{R}[X])$  is called a *polynomial matrix*.

For any polynomial matrix  $\mathbf{A} \in \mathcal{M}_t(\mathbb{R}[X])$  and for any subset  $K \subseteq \mathbb{R}^n$ , by  $\mathbf{A} \succcurlyeq 0$  (resp.  $\mathbf{A} \succ 0$ ) on  $K$  we mean that for any  $x \in K$ , the matrix  $\mathbf{A}(x)$  is *positive semidefinite* (resp. *positive definite*), i.e. all eigenvalues of the matrix  $\mathbf{A}(x)$  are non-negative (resp. positive).

For any polynomial matrices  $\mathbf{A}, \mathbf{B} \in \mathcal{M}_t(\mathbb{R}[X])$ , the notation  $\mathbf{A} \succcurlyeq \mathbf{B}$  on  $K$  means that  $\mathbf{A} - \mathbf{B} \succcurlyeq 0$  on  $K$ .

Suppose that we have a convex, compact polyhedron  $P \subseteq \mathbb{R}^n$  with non-empty interior, bounded by linear polynomials  $L_1, \dots, L_m \in \mathbb{R}[X]$ , defined by (1). Let  $\mathbf{F} \in \mathcal{S}_t(\mathbb{R}[X])$  be a polynomial matrix of degree  $d > 0$ . Assume  $\mathbf{F} \succ 0$  on  $P$ . The main result of this paper is presented in Theorem 3 which is a matrix version of Handelman's Positivstellensatz, stating that there exists a number  $N_0$  such that for all integer  $N > N_0$  the polynomial matrix  $\mathbf{F}$  can be written as

$$\mathbf{F} = \sum_{|\alpha|=N+d} \mathbf{F}_\alpha L_1^{\alpha_1} \dots L_m^{\alpha_m},$$

where  $\mathbf{F}_\alpha \in \mathcal{S}_t(\mathbb{R})$  are positive definite scalar matrices with  $|\alpha| = N + d$ .

The main idea in the proof of this theorem inherits from Powers and Reznick [10], using a matrix version of Pólya's Positivstellensatz [13] and the continuity of eigenvalue functions of the polynomial matrix  $\mathbf{F}$  on the entries of  $\mathbf{F}$  (by [16, Theorem 1]). As a corollary of this theorem, we give a special case of Schmüdgen's Positivstellensatz for polynomial matrices positive definite on convex, compact polyhedra. Furthermore, we give a procedure to find such a representation for the polynomial matrix  $\mathbf{F}$ .

## 2 Representation of polynomial matrices positive definite on simplices

In this section we consider a simple case where  $P$  is an  $n$ -simplex with vertices  $\{v_0, v_1, \dots, v_n\}$  and let  $\{L_0, L_1, \dots, L_n\}$  be the set of barycentric coordinates of  $P$ , that is, each  $L_i \in \mathbb{R}[X]$  is linear and

$$X = \sum_{i=0}^n L_i(X) v_i, \quad \sum_{i=0}^n L_i(X) = 1, \quad L_i(v_j) = \delta_{ij}. \quad (2)$$

Let  $\mathbf{F} \in \mathcal{S}_t(\mathbb{R}[X])$  be a polynomial matrix of degree  $d > 0$ . We can express  $\mathbf{F}$  as

$$\mathbf{F}(X) = \sum_{|\alpha| \leq d} \mathbf{A}_\alpha X^\alpha,$$

where  $\mathbf{A}_\alpha \in \mathcal{M}_t(\mathbb{R})$ .

Let us consider the *Bernstein–Bézier form* of  $\mathbf{F}$  with respect to  $P$ :

$$\tilde{\mathbf{F}}_d(Y) := \tilde{\mathbf{F}}_d(Y_0, \dots, Y_n) := \sum_{|\alpha| \leq d} \mathbf{A}_\alpha \left( \sum_{i=0}^n Y_i v_i \right)^\alpha \left( \sum_{i=0}^n Y_i \right)^{d-|\alpha|}. \quad (3)$$

It is easy to see that  $\tilde{\mathbf{F}}_d(Y) \in \mathcal{S}_t(\mathbb{R}[Y])$  is a homogeneous polynomial matrix of degree  $d$ . Moreover, it follows from the relations (2) that

$$\tilde{\mathbf{F}}_d(L_0, \dots, L_n) = \mathbf{F}(X).$$

Following Scherer and Hol [13], for each multi-index  $\alpha = (\alpha_1, \dots, \alpha_n) \in \mathbb{N}^n$ , let us denote

$$\alpha! := \alpha_1! \dots \alpha_n!; \quad D_\alpha := \partial_1^{\alpha_1} \dots \partial_n^{\alpha_n}.$$

With these notations, we can re-write  $\mathbf{F}$  as

$$\mathbf{F}(X) = \sum_{|\alpha| \leq d} \frac{D_\alpha \mathbf{F}(0)}{\alpha!} X^\alpha.$$

With the spectral norm  $\|\cdot\|$ , following Scherer and Hol [13], we define

$$C(\mathbf{F}) := \max_{|\alpha| \leq d} \frac{\|D_\alpha \mathbf{F}(0)\|}{|\alpha!|}. \quad (4)$$

Using these notations, we have the following representation of polynomial matrices which are positive on simplices.

**Theorem 2** Let  $P \subseteq \mathbb{R}^n$  be an  $n$ -simplex given as above and  $\mathbf{F} \in \mathcal{S}_t(\mathbb{R}[X])$  a polynomial matrix of degree  $d > 0$ . Assume that  $\mathbf{F} \succcurlyeq \lambda \mathbf{I}_t$  on  $P$  for some  $\lambda > 0$ . Let  $C := C(\widetilde{\mathbf{F}}_d)$ . Then for each  $N > \frac{d(d-1)}{2} \frac{C}{\lambda} - d$ ,  $\mathbf{F}$  can be represented as

$$\mathbf{F} = \sum_{|\alpha|=N+d} \mathbf{F}_\alpha L_0^{\alpha_0} \dots L_n^{\alpha_n},$$

where each  $\mathbf{F}_\alpha \in \mathcal{S}_t(\mathbb{R})$  is positive definite.

*Proof* Let us denote by  $\Delta_{n+1}$  the standard simplex in  $\mathbb{R}^{n+1}$ , i.e.

$$\Delta_{n+1} = \left\{ (y_0, \dots, y_n) \in \mathbb{R}^{n+1} \mid y_i \geq 0, \sum_{i=0}^n y_i = 1 \right\}.$$

Since  $\mathbf{F}(x) \succcurlyeq \lambda \mathbf{I}_t$  for all  $x \in P$ , the Bernstein–Bézier form  $\widetilde{\mathbf{F}}_d$  of  $\mathbf{F}$  with respect to  $P$  satisfies

$$\widetilde{\mathbf{F}}_d(y_0, \dots, y_n) \succcurlyeq \lambda \mathbf{I}_t, \forall (y_0, \dots, y_n) \in \Delta_{n+1}.$$

Then it follows from Pólya's theorem for polynomial matrices [13, Theorem 3], that for each  $N > \frac{d(d-1)}{2} \frac{C}{\lambda} - d$ ,

$$\left( \sum_{i=0}^n Y_i \right)^N \widetilde{\mathbf{F}}_d(Y) = \sum_{|\alpha|=N+d} \mathbf{F}_\alpha Y_0^{\alpha_0} \dots Y_n^{\alpha_n}, \quad (5)$$

where each  $\mathbf{F}_\alpha \in \mathcal{S}_t(\mathbb{R})$  is positive definite. Substituting  $Y_i$  by  $L_i$  on both sides of (5), noting that

$$\widetilde{\mathbf{F}}_d(L_0(X), \dots, L_n(X)) = \mathbf{F}(X) \text{ and } \sum_{i=0}^n L_i(X) = 1,$$

we obtain the required representation for  $\mathbf{F}$ . □

### 3 Representation of polynomial matrices positive definite on convex, compact polyhedra

Throughout this section, let  $P \subseteq \mathbb{R}^n$  be a convex, compact polyhedron with non-empty interior, given by (1). By [15], there exist positive numbers  $c_i \in \mathbb{R}$  such that  $\sum_{i=1}^m c_i L_i(X) = 1$ . Replacing each  $L_i$  by  $c_i L_i$  we may assume that

$$\sum_{i=1}^m L_i(X) = 1. \quad (6)$$

Moreover, it is easy to check that for each  $i = 1, \dots, n$ , there exist real numbers  $b_{ij} \in \mathbb{R}$ ,  $j = 1, \dots, m$  such that

$$X_i = \sum_{j=1}^m b_{ij} L_j(X).$$

Let us consider the  $n \times m$  matrix  $\mathbf{B} := (b_{ij})_{i=1, \dots, n; j=1, \dots, m}$ . Then for  $X = (X_1, \dots, X_n)$  and  $L = (L_1, \dots, L_m)$ , we have  $X^T = \mathbf{B} \cdot L^T$ . In other words, we have

$$X = L \cdot \mathbf{B}^T. \quad (7)$$

Denote  $\mathbb{R}[Y] := \mathbb{R}[Y_1, \dots, Y_m]$ , and consider the ring homomorphism

$$\varphi: \mathbb{R}[Y] \rightarrow \mathbb{R}[X], \quad Y_i \mapsto L_i(X), \forall i = 1, \dots, m.$$

It follows from (6) that  $\sum_{i=1}^m Y_i - 1 \in \text{Ker}(\varphi)$ . Hence we may assume that the ideal  $I := \text{Ker}(\varphi)$  is generated by polynomials  $R_1(Y), \dots, R_s(Y) \in \mathbb{R}[Y]$ ,

$$I := \text{Ker}(\varphi) = \langle R_1(Y), \dots, R_s(Y) \rangle,$$

where  $\sum_{i=1}^m Y_i - 1$  is one of the  $R_i$ 's.

Note that the homomorphism  $\varphi$  induces a ring homomorphism

$$M_\varphi: \mathcal{M}_t(\mathbb{R}[Y]) \longrightarrow \mathcal{M}_t(\mathbb{R}[X]), \quad \mathbf{G} = (g_{ij}(Y)) \mapsto (\varphi(g_{ij}(Y))).$$

**Lemma 1** *The homomorphism  $M_\varphi$  is surjective, and*

$$\mathcal{I} := \text{Ker}(M_\varphi) = \langle R_1(Y)\mathbf{I}_t, \dots, R_s(Y)\mathbf{I}_t \rangle,$$

where  $\mathbf{I}_t$  denotes the identity matrix in  $\mathcal{M}_t(\mathbb{R}[Y])$ .

*Proof* For each  $g(X) = \sum_{|\alpha| \leq d} a_\alpha X^\alpha \in \mathbb{R}[X]$ , denote

$$\tilde{g}(Y) := \sum_{|\alpha| \leq d} a_\alpha (Y \cdot B^T)^\alpha \left( \sum_{i=1}^m Y_i \right)^{d-|\alpha|} \in \mathbb{R}[Y]. \quad (8)$$

It is clear that  $\tilde{g}$  is homogeneous of degree  $d$ . Moreover  $\varphi(\tilde{g}(Y)) = g(X)$ . Hence  $\varphi$  is surjective. Then the surjectivity of  $M_\varphi$  follows from that of  $\varphi$ .

On the other hand,  $\mathbf{G} = (g_{ij}(Y)) \in \text{Ker}(M_\varphi)$  if and only if  $g_{ij} \in \text{Ker}(\varphi)$  for all  $i, j = 1, \dots, t$ . Hence for each  $i, j = 1, \dots, t$  we have

$$g_{ij}(Y) = \sum_{k=1}^s a_{ijk}(Y) R_k(Y), \text{ for some } a_{ijk}(Y) \in \mathbb{R}[Y].$$

Then  $\mathbf{G}$  can be written as

$$\mathbf{G} = \sum_{k=1}^s R_k \mathbf{A}_k = \sum_{k=1}^s (R_k \mathbf{I}_t) \mathbf{A}_k,$$

where  $\mathbf{A}_k = (a_{ijk}(Y)) \in \mathcal{M}_t(\mathbb{R}[Y])$  for each  $k = 1, \dots, s$ . It is equivalent to the fact that  $\mathbf{G} \in \langle R_1 \mathbf{I}_t, \dots, R_s \mathbf{I}_t \rangle$ . The proof is complete.  $\square$

Let  $\mathbf{F} = (f_{ij}) \in \mathcal{S}_t(\mathbb{R}[X])$  be a polynomial matrix of degree  $d > 0$ . Denote  $\widetilde{\mathbf{F}} := (\widetilde{f}_{ij}) \in \mathcal{S}_t(\mathbb{R}[Y])$ , where each  $\widetilde{f}_{ij}$  is defined by (8), which is a homogeneous polynomial of degree  $d$ .

Assume  $\lambda(\mathbf{F})$  is an eigenvalue function of  $\mathbf{F}$ . It follows from [16, Theorem 1] that  $\lambda(\mathbf{F})$  is a continuous function on  $f_{ij}(X)$ ,  $i, j = 1, \dots, t$ . That is, there exists a continuous function  $\Lambda: \mathbb{R}^{t \times t} \rightarrow \mathbb{R}$  such that  $\lambda(\mathbf{F}) = \Lambda(f_{ij}(X))$ . Denote  $\widetilde{\lambda}(\mathbf{F})(Y) := \Lambda(\widetilde{f}_{ij}(Y))$ , which is actually an eigenvalue function of the polynomial matrix  $\widetilde{\mathbf{F}}$ .

Denote  $R(Y) := \sum_{i=1}^s R_i^2(Y)$ . With the notations given above, we have the following useful lemma.

**Lemma 2** *Let  $\mathbf{F} = (f_{ij}) \in \mathcal{S}_t(\mathbb{R}[X])$  be a polynomial matrix of degree  $d > 0$ . Let  $\lambda(\mathbf{F})$  is an eigenvalue function of  $\mathbf{F}$ . If  $\lambda(\mathbf{F}) > 0$  on  $P$ , then there exists a sufficiently large constant  $c$  such that  $\widetilde{\lambda}(\mathbf{F}) + cR > 0$  on the standard  $m$ -simplex  $\Delta_m$ . More explicitly, this holds for  $c > -m_1/m_2$ , where  $m_1$  is the minimum of  $\widetilde{\lambda}(\mathbf{F})$  on  $\Delta_m$  and  $m_2$  is the minimum of the polynomial  $R$  on the compact set  $\Delta_m \cap \{y \in \mathbb{R}^m | \widetilde{\lambda}(\mathbf{F})(y) \leq 0\}$ .*

*Proof* The proof goes along the same lines as the proof of [10, Lemma 4], using continuity of the function  $\widetilde{\lambda}(\mathbf{F})$ .  $\square$

Applying this lemma, we have

**Lemma 3** *Let  $\mathbf{F} = (f_{ij}) \in \mathcal{S}_t(\mathbb{R}[X])$  be a polynomial matrix of degree  $d > 0$ . Denote  $\widetilde{\mathbf{F}} := (\widetilde{f}_{ij}) \in \mathcal{S}_t(\mathbb{R}[Y])$ . Assume  $\mathbf{F} \succ \mathbf{0}$  on  $P$ . Then there exists a sufficiently large constant  $c$  such that  $\widetilde{\mathbf{F}} + cR\mathbf{I}_t \succ \mathbf{0}$  on the standard  $m$ -simplex  $\Delta_m$ .*

*Proof* Since  $\mathbf{F}$  is positive definite on  $P$ , its eigenvalue functions  $\lambda_k(\mathbf{F})$ ,  $k = 1, \dots, t$ , are positive on  $P$ . It follows from Lemma 2 that for each  $k$ , there exists a sufficiently large constant  $c_k$  such that  $\widetilde{\lambda}_k(\mathbf{F}) + c_k R$  is positive on  $\Delta_m$ . Let  $c := \max_{k=1, \dots, t} c_k$ . Then  $\widetilde{\lambda}_k(\mathbf{F}) + cR$  is positive on  $\Delta_m$  for each  $k = 1, \dots, t$ . Note that,  $\lambda_k(\mathbf{F})$ ,  $k = 1, \dots, t$ , are eigenvalues of the polynomial matrix  $\widetilde{\mathbf{F}}$ . Moreover, the eigenvalues of the matrix  $\widetilde{\mathbf{F}} + cR\mathbf{I}_t$  are  $\widetilde{\lambda}_k(\mathbf{F}) + cR$ ,  $k = 1, \dots, t$ . It follows that  $\widetilde{\mathbf{F}} + cR\mathbf{I}_t$  is positive definite on  $\Delta_m$ . The proof is complete.  $\square$

Note that  $\overline{\mathbf{F}} := \widetilde{\mathbf{F}} + cR\mathbf{I}_t$  need not be homogeneous. However, by homogenization  $\overline{\mathbf{F}}$  by  $\sum_{i=1}^m Y_i$ , we obtain a homogeneous polynomial matrix of the same degree as  $\overline{\mathbf{F}}$ . More explicitly, if we express  $\overline{\mathbf{F}}$  as

$$\overline{\mathbf{F}} = \sum_{|\beta| \leq d} \overline{\mathbf{F}}_\beta Y^\beta, \quad \overline{\mathbf{F}}_\beta \in \mathcal{S}_t(\mathbb{R}),$$

then its homogenization by  $\sum_{i=1}^m Y_i$  is

$$\bar{\mathbf{F}}^h = \sum_{|\beta| \leq d} \bar{\mathbf{F}}_\beta Y^\beta \left( \sum_{i=1}^m Y_i \right)^{d-|\beta|}. \quad (9)$$

$\bar{\mathbf{F}}^h$  is a homogeneous polynomial matrix of degree  $d$ . Moreover,  $M_\varphi(\bar{\mathbf{F}}^h) = \mathbf{F}$ , and  $\bar{\mathbf{F}}^h$  is positive definite on  $\Delta_m$ .

Now we can state and prove the following matrix version of Handelman's Positivstellensatz.

**Theorem 3** *Let  $P, \mathbf{F}, \bar{\mathbf{F}}, \bar{\mathbf{F}}^h$  be given as above, with  $\mathbf{F}$  positive definite on  $P$ . Assume that  $\bar{\mathbf{F}}^h \succcurlyeq \lambda \mathbf{I}_t$  on  $\Delta_m$  for some  $\lambda > 0$ . Let  $d := \deg(\bar{\mathbf{F}})$  and  $C := C(\bar{\mathbf{F}}^h)$ . Then for each  $N > \frac{d(d-1)C}{2\lambda} - d$ ,  $\mathbf{F}$  can be represented as*

$$\mathbf{F} = \sum_{|\alpha|=N+d} \mathbf{F}_\alpha L_1^{\alpha_1} \dots L_m^{\alpha_m}, \quad (10)$$

where each  $\mathbf{F}_\alpha \in \mathcal{S}_t(\mathbb{R})$  is positive definite.

*Proof* Firstly, applying the matrix version of Pólya's Positivstellensatz given in [13, Theorem 3] for  $\bar{\mathbf{F}}^h$ , observing that  $d = \deg(\bar{\mathbf{F}}^h)$ . Then, applying  $M_\varphi$ , using the fact that  $M_\varphi(\bar{\mathbf{F}}^h) = \mathbf{F}$  and  $\varphi(\sum_{i=1}^m Y_i) = 1$ .  $\square$

As a summary, we formulate the construction given above as a procedure to find a representation for the polynomial matrix  $\mathbf{F} = (f_{ij}) \in \mathcal{S}_t(\mathbb{R}[X])$  positive definite on a convex, compact polyhedron  $P \subseteq \mathbb{R}^n$  as follows:

- (1) Following [4] to find positive constants  $c_i \in \mathbb{R}$  such that  $\sum_{i=1}^m c_i L_i(X) = 1$ . Constructing the  $c_i$ 's comes down to find a positive solution to an under-determined linear system.
- (2) Solving the system of equations

$$X_i = \sum_{j=1}^m b_{ij} L_j(X), \quad i = 1, \dots, n,$$

to find the matrix  $\mathbf{B} = (b_{ij})_{i=1, \dots, n; j=1, \dots, m}$ .

- (3) Using (8) to find  $\tilde{f}_{ij}$ ,  $i, j = 1, \dots, t$ .
- (4) Using Gröbner bases to find a basis  $\{R_1, \dots, R_s\}$  for the kernel  $\text{Ker}(\varphi)$  of the ring homomorphism  $\varphi$ .
- (5) Following the proof of Lemma 3 to find a sufficiently large  $c$  such that  $\tilde{\mathbf{F}} + c \mathbf{R} \mathbf{I}_t \succ \mathbf{0}$  on  $\Delta_m$ .
- (6) Using (9) to construct the homogenization  $\bar{\mathbf{F}}^h$  of  $\bar{\mathbf{F}} := \tilde{\mathbf{F}} + c \mathbf{R} \mathbf{I}_t$ .
- (7) Following the proof of Lemma 4 below to find the positive number  $\lambda$  such that  $\bar{\mathbf{F}}^h(y) \succcurlyeq \lambda \mathbf{I}_t$  for all  $y \in \Delta_m$ .



**Lemma 4** Let  $K \subseteq \mathbb{R}^m$  be a non-empty compact set, and  $\mathbf{G} \in \mathcal{S}_t(\mathbb{R}[Y])$ . Then there exists a number  $c \in \mathbb{R}$  such that

$$\mathbf{G}(y) \succ c\mathbf{I}_t, \text{ for all } y \in K.$$

In particular, if  $\mathbf{G}(y) \succ 0$  for all  $y \in K$ , then we can choose a number  $c > 0$  such that  $\mathbf{G}(y) \succ c\mathbf{I}_t$ , for all  $y \in K$ .

*Proof* Let  $\lambda_1(\mathbf{G}), \dots, \lambda_t(\mathbf{G})$  be (real-valued) eigenvalue functions of the polynomial matrix  $\mathbf{G} \in \mathcal{S}_t(\mathbb{R}[Y])$ . It follows from [16, Theorem 1] that  $\lambda_i(\mathbf{G})$  are continuous functions. Since  $K$  is compact, let

$$c_i := \min_{y \in K} \lambda_i(\mathbf{G})(y), \quad i = 1, \dots, t.$$

Denote  $c := \min_{i=1, \dots, t} c_i$ . Since eigenvalue functions of  $\mathbf{G} - c\mathbf{I}_t$  are  $\lambda_i(\mathbf{G}) - c$ ,  $i = 1, \dots, t$ , it follows from the definition of  $c$  that

$$\lambda_i(\mathbf{G})(y) - c \geq \lambda_i(\mathbf{G})(y) - c_i \geq 0$$

for all  $y \in K$  and for all  $i = 1, \dots, t$ . This implies that  $\mathbf{G}(y) \succ c\mathbf{I}_t$ , for all  $y \in K$ .  $\square$

(8) Using the formula (4) to find the number  $C := C(\bar{\mathbf{F}}^h)$ .

(9) Find a number  $N > \frac{d(d-1)}{2} \frac{C}{\lambda} - d$ .

(10) Find the matrix coefficients of the polynomial matrix  $(\sum_{i=1}^m Y_i)^N \bar{\mathbf{F}}^h \in \mathcal{S}_t(\mathbb{R}[Y])$ , substituting  $Y_i$  by  $L_i(X)$ , we obtain the desired representation for  $\mathbf{F}$ .

We illustrate the procedure given above by the following example which is computed explicitly using MATLAB Version 7.10 (Release 2010a) and its add-on GloptiPoly 3 discovered by Henrion et al. [5].

*Example 1* Let us consider the unit square centered at the origin

$$P := \left\{ (x, y) \in \mathbb{R}^2 \mid L'_1 = 1 + x \geq 0, L'_2 = 1 - x \geq 0, \right. \\ \left. L'_3 = 1 + y \geq 0, L'_4 = 1 - y \geq 0 \right\}.$$

Choosing  $c_1 = c_2 = c_3 = c_4 = \frac{1}{4}$ , we have  $\sum_{i=1}^4 c_i L'_i(x, y) = 1$ . Therefore, consider

$$L_1 := \frac{1}{4} + \frac{1}{4}x, \quad L_2 := \frac{1}{4} - \frac{1}{4}x, \quad L_3 := \frac{1}{4} + \frac{1}{4}y, \quad L_4 := \frac{1}{4} - \frac{1}{4}y \in \mathbb{R}[x, y],$$

we have  $\sum_{i=1}^4 L_i = 1$ .

It is easy to see that the matrix  $\mathbf{B} = \begin{bmatrix} 2 & -2 & 0 & 0 \\ 0 & 0 & 2 & -2 \end{bmatrix}$  satisfies the equation

$$\mathbf{B} \cdot [L_1 \ L_2 \ L_3 \ L_4]^T = [x \ y]^T.$$

Let  $\varphi: \mathbb{R}[y_1, y_2, y_3, y_4] \rightarrow \mathbb{R}[x, y]$  be the ring homomorphism defined by  $\varphi(y_i) := L_i(x, y)$ ,  $i = 1, 2, 3, 4$ . Using any monomial ordering in  $\mathbb{R}[y_1, y_2, y_3, y_4]$  we can find a Gröbner basis for the kernel  $\text{Ker}(\varphi)$  of  $\varphi$ :

$$\{R_1, R_2\} := \left\{ y_1 + y_2 - \frac{1}{2}, y_3 + y_4 - \frac{1}{2} \right\}.$$

Consider  $R := R_1^2 + R_2^2$ .

Now we consider the polynomial matrix

$$\mathbf{F} := \begin{bmatrix} -4x^2y + 7x^2 + y + 3 & x^3 + 5xy - 3x \\ x^3 + 5xy - 3x & x^4 + x^2y + 3x^2 - 4y + 6 \end{bmatrix}.$$

Eigenvalue functions of  $\mathbf{F}$  are

$$\lambda_1(\mathbf{F}) = 6x^2 - 4x^2y - 4y + 6; \quad \lambda_2(\mathbf{F}) = x^4 + x^2y + 4x^2 + y + 3.$$

For any  $(x, y) \in P$  we have  $\lambda_i(\mathbf{F})(x, y) \geq 2$ ,  $i = 1, 2$ . Hence  $\mathbf{F}(x, y) \succcurlyeq 2\mathbf{I}_2$  for every  $(x, y) \in P$ .

With the matrix  $\mathbf{B}$  considered above, using the formula (8), we find  $\widetilde{f}_{ij}$ ,  $i, j = 1, 2$ , and then we obtain the polynomial matrix  $\widetilde{\mathbf{F}} = (\widetilde{f}_{ij})$ . We can compute exactly the eigenvalue functions  $\lambda_1(\widetilde{\mathbf{F}})$  and  $\lambda_2(\widetilde{\mathbf{F}})$  of  $\widetilde{\mathbf{F}}$  which satisfy

$$\min_{\Delta_4} \lambda_1(\widetilde{\mathbf{F}}) = 1, \quad \min_{\Delta_4} \lambda_2(\widetilde{\mathbf{F}}) = -2.$$

Moreover,  $\min_{\Delta_4 \cap \{\lambda_2(\widetilde{\mathbf{F}}) \leq 0\}} R(y_1, y_2, y_3, y_4) = 0.125$ . Thus we can choose

$$c > -\frac{-2}{0.125} = 16, \text{ namely, } c = 17,$$

for which  $\overline{\mathbf{F}} := \widetilde{\mathbf{F}} + cR\mathbf{I}_2 \succcurlyeq \mathbf{0}$  on  $\Delta_4$ .

Homogenizing  $\overline{\mathbf{F}}$  by  $\sum_{i=1}^4 y_i$  we obtain a homogeneous polynomial matrix  $\overline{\mathbf{F}}^h = (\overline{f}_{ij}^h)$ . Then we compute exactly the eigenvalue functions of the matrix  $\overline{\mathbf{F}}^h$  which satisfy

$$\min_{\Delta_4} \lambda_1(\overline{\mathbf{F}}^h) = 1.9706, \quad \min_{\Delta_4} \lambda_2(\overline{\mathbf{F}}^h) = 1.5294.$$

It follows that  $\overline{\mathbf{F}}^h \succcurlyeq 1.5294 \ \mathbf{I}_2$  on  $\Delta_4$ , and put  $\lambda := 1.5294$ .

Using the formula (4), we can find the number  $C := C(\bar{\mathbf{F}}^h) = \frac{1044}{24} = \frac{87}{2}$ .

Therefore, choosing  $N = 167$ , the polynomial matrix  $(y_1 + y_2 + y_3 + y_4)^{167} \bar{\mathbf{F}}^h$  has positive definite coefficients.

Find the matrix coefficients of the polynomial matrix  $(y_1 + y_2 + y_3 + y_4)^{167} \bar{\mathbf{F}}^h \in \mathcal{S}_t(\mathbb{R}[y_1, y_2, y_3, y_4])$ , substituting  $y_i$  by  $L_i(x, y)$ , we obtain the desired representation for  $\mathbf{F}$ .

As a consequence of Theorem 3, we obtain the following matrix version of Schmüdgen's Positivstellensatz for convex, compact polyhedra.

**Corollary 2** *Let  $P, \mathbf{F}, \bar{\mathbf{F}}, \bar{\mathbf{F}}^h$  be given as above, with  $\mathbf{F}$  positive definite on  $P$ . Assume that  $\bar{\mathbf{F}}^h \succcurlyeq \lambda \mathbf{I}_t$  on  $\Delta_m$  for some  $\lambda > 0$ . Let  $d := \deg(\bar{\mathbf{F}})$  and  $C := C(\bar{\mathbf{F}}^h)$ . Then for  $N > \frac{d(d-1)}{2} \frac{C}{\lambda} - d$ ,  $\mathbf{F}$  can be represented as*

$$\mathbf{F} = \sum_{e=(e_1, \dots, e_m) \in \{0,1\}^m} (\mathbf{F}_e^T \mathbf{F}_e) L_1^{e_1} \dots L_m^{e_m}, \quad (11)$$

where  $\mathbf{F}_e \in \mathcal{M}_t(\mathbb{R}[X])$  and the degree of each sum of squares  $\mathbf{F}_e^T \mathbf{F}_e$  does not exceed  $N + d$ .

*Proof* The proof follows directly from Theorem 3, with the observation that any positive definite matrix  $\mathbf{F}_\alpha \in \mathcal{S}_t(\mathbb{R})$  can be written as

$$\mathbf{F}_\alpha = \mathbf{G}_\alpha^T \mathbf{G}_\alpha,$$

where  $\mathbf{G}_\alpha \in \mathcal{M}_t(\mathbb{R})$  is a non-singular matrix.  $\square$

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