

# TREE METRICS AND LOG-CONCAVITY FOR MATROIDS

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**ABSTRACT.** We show that a set function  $\nu$  satisfies the gross substitutes property if and only if its homogeneous generating polynomial  $Z_{q,\nu}$  is a Lorentzian polynomial for all positive  $q \leq 1$ , answering a question of Eur–Huh. We achieve this by giving a rank 1 upper bound for the distance matrix of an ultrametric tree, refining a classical result of Graham–Pollak. This characterization enables us to resolve two open problems that strengthen Mason’s log-concavity conjectures for the numbers of independent sets of a matroid: one posed by Giansiracusa–Rincón–Schleis–Ulirsch for valuated matroids, and another posed by Pak for ordinary matroids.

## 1. INTRODUCTION

Let  $E$  be a finite set of cardinality  $n$ . A *matroid*  $M$  on  $E$  is given by a nonempty collection  $\text{IN}(M)$  of subsets of  $E$ , called *independent sets* of  $M$ , satisfying the following properties:

- (1) If  $I \in \text{IN}(M)$  and  $J$  is a subset of  $I$ , then  $J \in \text{IN}(M)$ .
- (2) If  $I, J \in \text{IN}(M)$  and  $|I| > |J|$ , then there is  $i \in I \setminus J$  such that  $J \cup i \in \text{IN}(M)$ .

The *rank* of  $M$  is the common cardinality of the maximal independent sets. For background and any undefined terminology in matroid theory, we refer to [18].

Let  $I_k = I_k(M)$  be the number of independent sets of  $M$  of cardinality  $k$ . Mason [14] conjectured that the following three families of inequalities hold for all  $0 < k < n$ :

$$\begin{aligned} \text{(M1)} \quad & I_k^2 \geq I_{k-1}I_{k+1}, \\ \text{(M2)} \quad & I_k^2 \geq \left(1 + \frac{1}{k}\right)I_{k-1}I_{k+1}, \\ \text{(M3)} \quad & I_k^2 \geq \left(1 + \frac{1}{k}\right)\left(1 + \frac{1}{n-k}\right)I_{k-1}I_{k+1}. \end{aligned}$$

In other words, the sequences  $I_k$ ,  $k!I_k$ , and  $I_k/\binom{n}{k}$  are, respectively, *log-concave* in  $k$ . The last property is referred to as the *ultra log-concavity* of the sequence  $I_0, \dots, I_n$ . Clearly, (M3) implies (M2) implies (M1) for a given matroid.

Conjecture (M1) was proved for realizable matroids in [12], by building on the work of [9], and for arbitrary matroids in [1]. Conjecture (M2) was proved in [10] using the main results of

[1], while Conjecture (M3) was proved independently in [2] and [4]. These inequalities motivated the development of combinatorial Hodge theory [1] and the theory of Lorentzian polynomials [4].

In Theorem 1.4, we extend (M3) from matroids on  $E$  to  $M^\natural$ -concave functions on  $2^E$ , which are precisely the set functions satisfying the *gross substitutes property* from economics. This answers a question of Giansiracusa–Rincón–Schleis–Ulirsch in [7, Question 4.1], who asked whether (M3) holds for the class of  $M^\natural$ -concave functions constructed from valuated matroids discussed in Example 1.3. In Theorem 1.6, we prove a multivariate polynomial inequality that refines (M2), affirmatively answering a question posed by Pak [19]. Both results follow from our main result, Theorem 1.5, characterizing  $M^\natural$ -concave functions in terms of Lorentzian polynomials:

A set function  $\nu$  on  $E$  satisfies the gross substitutes property if and only if its homogeneous generating polynomial  $Z_{q,\nu} = \sum_{S \subseteq E} q^{-\nu(S)} x^S y^{|E|-|S|}$  is a Lorentzian polynomial for all positive  $q \leq 1$ .

This answers a question of Eur–Huh in [5, Section 5.1], who asked for a characterization of set functions whose homogeneous generating polynomials are Lorentzian for all positive  $q \leq 1$ .<sup>1</sup> The key ingredient is Theorem 1.8, which gives a rank 1 upper bound for the distance matrix of an ultrametric tree. This refines the classical result of Graham–Pollak that the distance matrix of a tree has exactly one positive eigenvalue. In the rest of the introduction, we describe these results in detail.

**1.1. Inequalities for  $M^\natural$ -concave set functions.** A function  $\nu: 2^E \rightarrow \mathbb{R} \cup \{-\infty\}$  is said to be  $M^\natural$ -concave if it satisfies the *exchange property*: For any  $I_1, I_2 \subseteq E$  and  $i_1 \in I_1 \setminus I_2$ , we have

- (1) either  $\nu(I_1) + \nu(I_2) \leq \nu(I_1 \setminus i_1) + \nu(I_2 \cup i_1)$ , or
- (2) there is  $i_2 \in I_2 \setminus I_1$  such that  $\nu(I_1) + \nu(I_2) \leq \nu((I_1 \setminus i_1) \cup i_2) + \nu((I_2 \setminus i_2) \cup i_1)$ .

The *effective domain* of such a function is the set

$$\text{dom}(\nu) := \{I \subseteq E : \nu(I) \neq -\infty\}.$$

For our purposes, without loss of generality, we may suppose that  $\text{dom}(\nu)$  is nonempty.

Introduced by Murota and Shioura [17],  $M^\natural$ -concave functions are central objects in discrete convex analysis. Fujishige–Yang [6] and Reijnierse–van Gellekom–Potters [20] independently proved that  $M^\natural$ -concavity is equivalent to the *gross substitutes property* in economics, introduced by Kelso and Crawford [11] two decades earlier. For a comprehensive introduction to  $M^\natural$ -concave functions, we refer the reader to [16, Chapter 6]. The notion of  $M^\natural$ -concave functions generalizes several concepts in matroid theory, including independent sets, rank functions, and valuated matroids.

<sup>1</sup>The function  $r$  from [5, Example 5.4] is not  $M^\natural$ -concave, contrary to the authors' claim: the maximum of  $r(\{i, j\}) + r(\{k\})$  is achieved uniquely at  $k = 2$ .

*Example 1.1* (Matroid independent sets). Let  $M$  be a matroid on  $E$ . The *independent set indicator function* of  $M$ , defined by

$$\nu_M(S) := \begin{cases} 0 & \text{if } S \text{ is an independent subset of } M, \\ -\infty & \text{if } S \text{ is not an independent subset of } M, \end{cases}$$

is an  $M^\natural$ -concave function whose effective domain is the collection of independent sets  $\text{IN}(M)$ .

*Example 1.2* (Matroid rank functions). The *rank function* of  $M$ , defined by

$$\text{rk}_M(S) := \max \left\{ |I|, I \text{ is an independent set of } M \text{ in } S \right\},$$

is an  $M^\natural$ -concave function whose effective domain is  $2^E$ . More generally, any non-negative linear combination of the rank functions of the constituent matroids in a flag matroid is a  $M^\natural$ -concave function [22, Theorem 3].

*Example 1.3* (Valuated matroid independent sets). A *valuated matroid* of rank  $d$  on  $E$  is a function  $\underline{\nu}: \binom{E}{d} \rightarrow \mathbb{R} \cup \{-\infty\}$  that satisfies the *symmetric exchange property*: For any  $d$ -element subsets  $B_1, B_2$  of  $E$  and  $b_1 \in B_1 \setminus B_2$ , there is  $b_2 \in B_2 \setminus B_1$  such that

$$\underline{\nu}(B_1) + \underline{\nu}(B_2) \leq \underline{\nu}((B_1 \setminus b_1) \cup b_2) + \underline{\nu}((B_2 \setminus b_2) \cup b_1).$$

Valuated matroids are precisely the possible height functions in a regular subdivision of a matroid polytope into matroid polytopes. [23]

Murota [15] considered the  $M^\natural$ -concave extension  $\nu$  of  $\underline{\nu}$  to  $2^E$  given by

$$\nu(S) := \max \left\{ \underline{\nu}(B), B \text{ is a } d\text{-element subset of } E \text{ containing } S \right\},$$

where the maximum of the empty set is defined to be  $-\infty$ . The effective domain of  $\nu$  is the collection of independent sets of a matroid on  $E$ , the *underlying matroid* of  $\underline{\nu}$ .

For a function  $\nu: 2^E \rightarrow \mathbb{R} \cup \{-\infty\}$ , an integer  $0 \leq k \leq n$ , and a real number  $0 < q \leq 1$ , we set

$$I_{q,\nu;k} := \sum_{I \in \binom{E}{k}} q^{-\nu(I)},$$

where, by convention,  $q^\infty = 0$ . This sequence was first considered by Giansiracusa, Rincón, Schleis, and Ulirsch for valuated matroids in the context of Example 1.3, who proved in [7, Theorem A] that Murota's extension  $\nu$  of a valuated matroid satisfies a generalization of (M2):

$$I_{q,\nu;k}^2 \geq \left(1 + \frac{1}{k}\right) I_{q,\nu;k-1} I_{q,\nu;k+1} \quad \text{for all } 0 < k < n \text{ and } 0 < q \leq 1.$$

They asked in [7, Question 4.1] whether  $\nu$  satisfies a generalization of (M3), and they provided extensive numerical evidence in support of this. We prove their prediction in the more general setting of  $M^\natural$ -concave functions.

**Theorem 1.4.** For any  $M^\natural$ -concave function  $\nu: 2^E \rightarrow \mathbb{R} \cup \{-\infty\}$ , we have

$$I_{q,\nu;k}^2 \geq \left(1 + \frac{1}{k}\right) \left(1 + \frac{1}{n-k}\right) I_{q,\nu;k-1} I_{q,\nu;k+1} \quad \text{for all } 0 < k < n \text{ and } 0 < q \leq 1.$$

We deduce Theorem 1.4 from an analytic characterization of  $M^\natural$ -concave functions in terms of *Lorentzian polynomials* [4], whose definition we recall in Section 3.1. We define the *homogeneous generating polynomial* a function  $\nu: 2^E \rightarrow \mathbb{R} \cup \{-\infty\}$  by

$$Z_{q,\nu}(\mathbf{x}, y) := \sum_{S \subseteq E} q^{-\nu(S)} \mathbf{x}^S y^{|E \setminus S|} \quad \text{with } \mathbf{x}^S := \prod_{i \in S} x_i,$$

where  $\mathbf{x} = (x_i)_{i \in E}$  and  $y$  is a homogenizing variable different from  $x_i$  for  $i \in E$ . We view  $Z_{q,\nu}$  as a homogeneous polynomial of degree  $n$  in  $n + 1$  variables  $(\mathbf{x}, y)$  with a positive parameter  $q$ .

**Theorem 1.5.** A function  $\nu: 2^E \rightarrow \mathbb{R} \cup \{-\infty\}$  is  $M^\natural$ -concave if and only if its homogeneous generating polynomial  $Z_{q,\nu}$  is a Lorentzian polynomial for all positive  $q \leq 1$ .

Theorem 1.5 answers a question of Eur–Huh in [5, Section 5], who proved the “if” direction of Theorem 1.5 in [5, Proposition 5.5]. The other direction is a new contribution, which generalizes the following known results:

- (1) When  $\nu = \nu_M$  is the independent set indicator function of a matroid  $M$  in Example 1.1, Theorem 1.5 recovers the statement that the *homogeneous independent set generating polynomial*

$$I(\mathbf{x}, y) := \sum_{I \in \text{IN}(M)} \mathbf{x}^I y^{|E \setminus I|},$$

is a Lorentzian polynomial [4, Section 4.3]. See [2, Theorem 4.1] for an equivalent statement.

- (2) When  $\nu = \text{rk}_M$  is the rank function of a matroid  $M$  as in Example 1.2, Theorem 1.5 recovers the statement that the *homogeneous multivariate Tutte polynomial*

$$T_q(\mathbf{x}, y) := \sum_{S \subseteq E} q^{-\text{rk}_M(S)} \mathbf{x}^S y^{|E \setminus S|},$$

is a Lorentzian polynomial for all positive  $q \leq 1$  in [4, Theorem 4.10]. The Lorentzian property of the homogeneous independent set generating polynomial follows from the identity

$$I(\mathbf{x}, y) = \lim_{q \rightarrow 0} T_q(q\mathbf{x}, y).$$

Theorem 1.4 follows from Theorem 1.5 by identifying the variables  $x_i$  for  $i \in E$ , see Section 3.2. Mason’s strongest conjecture (M3) is the special case of Theorem 1.4 when  $\nu = \nu_M$ .

**1.2. Polynomial inequalities for matroids.** Let  $M$  be a matroid on  $E$ , and let  $\text{IN}_k(M)$  be the collection of  $k$ -element independent sets of  $M$ . We consider the generating polynomial

$$I_k(\mathbf{x}) := \sum_{S \in \text{IN}_k(M)} \mathbf{x}^S, \quad \text{with } \mathbf{x}^S := \prod_{i \in S} x_i,$$

where  $\mathbf{x} = (x_i)_{i \in E}$ . For multivariate polynomials  $f, g \in \mathbb{Z}[x_i]_{i \in E}$ , we write  $f \succeq g$  if all the coefficients of the difference  $f - g$  are nonnegative. Pak [19] asked whether the polynomial refinement of Mason’s conjecture (M1) holds for any matroid: Is the inequality  $I_k(\mathbf{x})^2 \succeq I_{k-1}(\mathbf{x})I_{k+1}(\mathbf{x})$  true for all  $k$ , coefficient by coefficient?

We answer Pak's question affirmatively. Using Theorem 1.5, we prove a stronger polynomial inequality for the more general class of  $M^\natural$ -concave functions. For a function  $\nu : 2^E \rightarrow \mathbb{R} \cup \{-\infty\}$ , we set

$$I_{q,\nu;k}(x) := \sum_{S \in \binom{E}{k}} q^{-\nu(S)} x^S.$$

When  $\nu$  is the independent set indicator function of  $M$ , the following theorem states that the polynomial version of (M2) holds for  $M$ . This answers Pak's question on (M1).

**Theorem 1.6.** For any  $M^\natural$ -concave function  $\nu : 2^E \rightarrow \mathbb{R} \cup \{-\infty\}$ , we have the coefficientwise inequality

$$I_{q,\nu;k}(x)^2 \succeq \left(1 + \frac{1}{k}\right) I_{q,\nu;k-1}(x) I_{q,\nu;k+1}(x) \text{ for all } 0 < k < n \text{ and } 0 < q \leq 1.$$

In Section 3.3, we prove the stronger<sup>2</sup> statement that, for any  $M^\natural$ -concave function  $\nu$  and any  $0 \leq i \leq j \leq k \leq l \leq n$  with  $i + l = j + k$ , we have

$$j! I_{q,\nu;j}(x) \cdot k! I_{q,\nu;k}(x) \succeq i! I_{q,\nu;i}(x) \cdot l! I_{q,\nu;l}(x) \text{ for all } 0 < q \leq 1.$$

For matroids, the displayed inequality admits the following combinatorial interpretation. For a matroid  $M$  on  $E$  and nonnegative integers  $a$  and  $b$  with  $a + b = n$ , we write  $N_M(a, b)$  for the number of partitions of  $E = A \sqcup B$  into ordered independent sets  $A$  and  $B$  of  $M$  of sizes  $a$  and  $b$ .

**Corollary 1.7.** For any matroid  $M$  on  $E$  and any  $0 \leq i \leq j \leq k \leq l \leq n$  with  $i + l = j + k$ ,

$$j! k! N_M(j, k) \geq i! l! N_M(i, l).$$

As Pak pointed out, the polynomial version of Mason's strongest inequality (M3) is not true: the sequence  $I_k(x)$  need not be coefficient-wise ultra log-concave. For the uniform matroid of rank 2 on  $\{1, 2\}$ , we have

$$I_1(x_1, x_2)^2 / 2^2 - I_0(x_1, x_2) I_2(x_1, x_2) = \frac{1}{4}(x_1^2 + x_2^2 - 2x_1 x_2) = \frac{1}{4}(x_1 - x_2)^2,$$

which is non-negative numerically, but not coefficient-wise. This illustrates the fact that Pak's polynomial refinement is significantly stronger than Mason's original conjecture.

**1.3. An inequality for ultrametric trees.** A central ingredient in the proof of Theorem 1.5 is a result on tree distance matrices that we now describe. In their design of efficient address systems for communication networks, Graham and Pollak [8] introduced the *distance matrix* of a graph, whose  $ij$  entry is the distance between vertices  $i$  and  $j$ . They showed that the signature of this matrix gives a lower bound for the addresses in their design, and proved that the distance matrix of any tree has the Lorentzian signature  $(+, -, \dots, -)$ . The latter fact also follows from work of Schoenberg [21, Theorem 1], using the fact that an ultrametric tree can be metrically

<sup>2</sup>Unlike sequences of positive numbers, a sequence of positive polynomials can be locally log-concave but not globally log-concave coefficientwise; an example is the sequence  $x, x + y, x + \frac{7}{4}y, 3y$ .

embedded in an  $\ell^2$ -space [24]. Our proofs of the matroid inequalities above rely on a refinement of this result for ultrametric trees.

An *ultrametric tree* is a rooted tree with nonnegative lengths on its edges such that all the leaves are at the same distance from the root. If the tree has  $n$  leaves, let  $D$  be the  $n \times n$  *leaf distance matrix*, whose  $ij$  entry is the distance between the leaves  $i$  and  $j$ . For  $n \times n$  real symmetric matrices  $A$  and  $B$ , we write  $A \geq B$  if the difference  $A - B$  is positive semidefinite. We write  $\mathbf{1}_{n \times n}$  for the  $n \times n$  matrix all of whose entries are 1.

**Theorem 1.8.** For any ultrametric tree with  $n$  leaves whose common distance from the root is 1,

$$\left(1 - \frac{1}{n}\right) \mathbf{1}_{n \times n} \geq \frac{1}{2} D.$$

The constant  $(1 - \frac{1}{n})$  is the smallest number that makes the above statement true.

Theorem 1.8 can be seen as a quantitative refinement of Graham and Pollak’s result that  $D$  has at most one positive eigenvalue in the ultrametric case. In Section 2.2, we characterize the ultrametric trees for which the scalar  $(1 - \frac{1}{n})$  is optimal.

Theorem 1.8 serves as the base case in our inductive argument for the proof of Theorem 1.5. This connection stems from Lemma 3.3, which states that any  $M^h$ -concave function on  $2^E$  whose effective domain contains all the subsets of  $E$  with at most 2 elements gives rise to an ultrametric tree. This is a variation of the standard fact that the space of uniform valuated matroids of rank 2 is equal to the space of phylogenetic trees [13, Theorem 4.3.5].

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## 2. TREES

**2.1. Ultrametric tree matrices.** When  $T$  is a tree with nonnegative edge lengths, let  $d(i, j)$  denote the sum of the edge lengths along the unique path in  $T$  connecting the vertices  $i$  and  $j$ . We call  $d$  the *tree distance function* for  $T$ , and we define the *diameter* of  $T$  to be  $\max_{i,j} d(i, j)$ .

If  $T$  is rooted, the *height*  $H(i)$  of a vertex  $i$  in  $T$  is the distance from  $i$  to its furthest descendant in  $T$ . The term is chosen to match drawings of rooted trees with the root at the top. For any distinct vertices  $i$  and  $j$  in  $T$ , let  $i \vee j$  denote their *lowest common ancestor*, that is, the unique vertex of  $T$  lying on all three paths connecting the root,  $i$ , and  $j$  in  $T$ .

**Definition 2.1.** An *ultrametric tree*  $T$  is a rooted tree with a tree distance function for which all leaves have the same distance from the root. That distance is the *radius* of the tree, which is also equal to the height of the root, and half the diameter.

If  $T$  is an ultrametric tree, the function  $d$  satisfies the *ultrametric inequality*

$$d(i, j) \leq \max \left\{ d(i, k), d(k, j) \right\} \text{ for any leaves } i, j, k.$$

It follows that the leaves of  $T$  satisfies the *three-point condition*:

The maximum among  $d(i, j)$ ,  $d(j, k)$ ,  $d(k, i)$  is attained at least twice for any leaves  $i, j, k$ .

Every ultrametric tree with positive lengths defines an ultrametric on its leaves, and every finite ultrametric space arises in this way from an ultrametric tree [3, Theorem 3.1].

In this section, we prove the following extension of Theorem 1.8. An *upper subtree*  $U$  of  $T$  is an upper ideal of  $T$  when regarded as a poset, that is, a set of vertices of  $T$  such that every ancestor of a vertex in  $U$  is also in  $U$ .

**Proposition 2.2.** Let  $T$  be an ultrametric tree of radius 1, let  $U$  be a nonempty upper subtree of  $T$ , and let  $M = U_{\min}$  be the set of minimal elements of  $U$ . For each  $i$  in  $M$ , let  $n_i$  be the number of leaves of  $T$  below  $i$ , and set  $n := \sum_{i \in M} n_i$ . Then the symmetric matrix  $A^{T,U}$  with rows and columns indexed by  $M$  and with entries

$$A_{ij}^{T,U} = \begin{cases} (1 - \frac{1}{n}) - H(i \vee j), & \text{if } i \neq j, \\ (1 - \frac{1}{n}) - (1 - \frac{1}{n_i})H(i), & \text{if } i = j, \end{cases}$$

is positive semidefinite.

The first part of Theorem 1.8 is the special case when  $U = T$ .

*Proof.* We may assume the tree  $T$  is binary by replacing any vertex having  $k > 2$  children with  $k - 1$  vertices having two children each, connected by edges of length 0; this is illustrated in Figure 1.

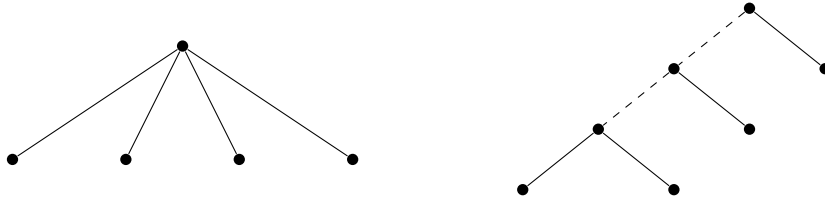


FIGURE 1. Non-binary trees can be seen as binary by adding edges of length 0.

We prove this statement for all pairs  $(T, U)$  by induction on  $|V(T)| + |M|$ . Notice that when  $|M| = 1$ , the matrix  $A^{T,U}$  has a single entry which is nonnegative; this will be the base cases of our induction. When  $U$  has  $|M| \geq 2$  leaves, at least one of the following statements is true:

- (1) There is a leaf  $i$  of  $U$  with no siblings in  $U$ .
- (2) There are sibling leaves  $i, j$  of  $U$  with a common parent  $h = i \vee j$ .

In the first case, let  $h$  and  $g$  be the parent and grandparent of  $i$ , respectively; they must both exist since  $|M| \geq 2$ . Let  $T'$  be the smaller tree obtained by removing  $h$  and all the descendants of  $h$  that are neither  $i$  nor descendants of  $i$ , and replacing edges  $(g, h)$  and  $(h, i)$  by an edge  $(g, i)$  of length  $\ell(g, h) + \ell(h, i)$ . If  $U'$  is the corresponding upper subtree of  $T'$ , then  $A^{T,U} = A^{T',U'}$  and the induction hypothesis applies to  $(T', U')$ .

In the second case, let  $U'$  be the upper subtree  $U \setminus \{i, j\}$  of  $T$ , whose set of minimal elements  $M' = M \setminus \{i, j\} \cup \{h\}$  is smaller. We compare the matrices  $A^{T,U}$  and  $A^{T,U'}$ . Since  $T$  is binary,  $h$  has no other children other than  $i$  and  $j$ , so

$$(2.1) \quad i \vee k = j \vee k = h \vee k \text{ for any } k \in M \setminus \{i, j\}.$$

Setting  $\langle a \rangle := 1 - \frac{1}{a}$  and focusing on the  $i$ -th and  $j$ -th rows and columns of the matrix  $A^{T,U}$ , which are shown as the first and the second rows and columns below, we have

$$\begin{aligned}
A^{T,U} &= \begin{bmatrix} \langle n \rangle - \langle n_i \rangle H(i) & \langle n \rangle - H(h) & \langle n \rangle - H(i \vee k) & \cdots \\ \langle n \rangle - H(h) & \langle n \rangle - \langle n_j \rangle H(j) & \langle n \rangle - H(j \vee k) & \cdots \\ \langle n \rangle - H(i \vee k) & \langle n \rangle - H(j \vee k) & \langle n \rangle - \langle n_k \rangle H(k) & \cdots \\ \vdots & \vdots & \vdots & \ddots \end{bmatrix} \quad \text{since } i \vee j = h \\
&\geq \begin{bmatrix} \langle n \rangle - \langle n_i \rangle H(h) & \langle n \rangle - H(h) & \langle n \rangle - H(i \vee k) & \cdots \\ \langle n \rangle - H(h) & \langle n \rangle - \langle n_j \rangle H(h) & \langle n \rangle - H(j \vee k) & \cdots \\ \langle n \rangle - H(i \vee k) & \langle n \rangle - H(j \vee k) & \langle n \rangle - \langle n_k \rangle H(k) & \cdots \\ \vdots & \vdots & \vdots & \ddots \end{bmatrix} \quad \text{since } H(i), H(j) \leq H(h) \\
&\sim \begin{bmatrix} (2 - \langle n_i \rangle - \langle n_j \rangle)H(h) & (\langle n_j \rangle - 1)H(h) & 0 & \cdots \\ (\langle n_j \rangle - 1)H(h) & \langle n \rangle - \langle n_j \rangle H(h) & \langle n \rangle - H(h \vee k) & \cdots \\ 0 & \langle n \rangle - H(h \vee k) & \langle n \rangle - \langle n_k \rangle H(k) & \cdots \\ \vdots & \vdots & \vdots & \ddots \end{bmatrix} \quad \begin{array}{l} \text{replacing} \\ \text{row } i \mapsto \text{row } i - \text{row } j \\ \text{col } i \mapsto \text{col } i - \text{col } j, \\ \text{using (2.1)} \end{array} \\
&\sim \begin{bmatrix} (2 - \langle n_i \rangle - \langle n_j \rangle)H(h) & 0 & 0 & \cdots \\ 0 & \langle n \rangle - \langle n_h \rangle H(h) & \langle n \rangle - H(h \vee k) & \cdots \\ 0 & \langle n \rangle - H(h \vee k) & \langle n \rangle - \langle n_k \rangle H(k) & \cdots \\ \vdots & \vdots & \vdots & \ddots \end{bmatrix} \quad \begin{array}{l} \text{replacing} \\ \text{row } j \mapsto \text{row } j + \frac{n_i}{n_h} \text{row } i \\ \text{col } j \mapsto \text{col } j + \frac{n_i}{n_h} \text{col } i \end{array} \\
&= \left[ \begin{array}{c|c} \left( \frac{1}{n_i} + \frac{1}{n_j} \right) H(h) & 0 \\ \hline 0 & A^{T,U'} \end{array} \right].
\end{aligned}$$



Therefore,  $A^{T,U}$  is positive semidefinite by the induction hypothesis. The third step creates zeros in the  $(i, j)$ -th and  $(j, i)$ -th entries because

$$\frac{n_i}{n_h} = \frac{n_i}{n_i + n_j} = \frac{1 - \langle n_j \rangle}{2 - \langle n_i \rangle - \langle n_j \rangle}.$$

The formula for the  $(j, j)$ -th entry follows from the following identity for  $a = n_i$  and  $b = n_j$ :

$$(*) \quad \langle a + b \rangle = \frac{1 - \langle a \rangle \langle b \rangle}{2 - \langle a \rangle - \langle b \rangle}.$$

This last step features a pleasant subtlety worth mentioning explicitly: our proof requires a function  $\langle \cdot \rangle : \mathbb{Z}_{>0} \rightarrow \mathbb{R}_{\geq 0}$  that satisfies  $(*)$ . A priori, this functional equation would seem overdetermined, since it gives different formulas for  $\langle a + b \rangle$  for different choices of  $a$  and  $b$ . In fact, the solutions to  $(*)$  are  $\langle x \rangle = 1 - \frac{1}{cx}$  for any nonzero  $c$ , and the smallest positive  $c$  such that  $1 - \frac{1}{cx}$  is nonnegative for all positive  $x$  is 1. Thus, the choice of constants  $\langle n_k \rangle = 1 - \frac{1}{n_k}$  in the matrix  $A^{T,U}$  is exactly what ensures that the inductive machinery operates smoothly.  $\square$

**Theorem 1.8.** For any ultrametric tree with  $n$  leaves whose common distance from the root is 1,

$$\left(1 - \frac{1}{n}\right) \mathbf{1}_{n \times n} \geq \frac{1}{2} D.$$

The constant  $(1 - \frac{1}{n})$  is the smallest number that makes the above statement true.

*Proof.* The desired inequality is the statement that  $A^{T,T}$  is positive semidefinite. For the second statement notice that the star tree, where the root is the direct parent of all the leaves, has  $\frac{1}{2}D = \mathbf{1}_{n \times n} - I_{n \times n}$ . Therefore  $\lambda \mathbf{1}_{n \times n} - \frac{1}{2}D = I_{n \times n} - (1 - \lambda) \mathbf{1}_{n \times n}$ , whose eigenvalues are  $1, \dots, 1, 1 - (1 - \lambda)n$ . The smallest  $\lambda$  that makes this matrix positive semidefinite is  $1 - \frac{1}{n}$ , as desired.  $\square$

**2.2. Equality cases.** For an ultrametric tree  $T$  of radius 1 with  $n$  leaves and a nonnegative real number  $c$ , we consider the  $n \times n$  matrix  $A(c) = c \mathbf{1}_{n \times n} - \frac{1}{2}D$ . The matrix  $A(0)$  is not positive semidefinite, while the matrix  $A(1 - \frac{1}{n})$  is positive semidefinite by Theorem 1.8. Since the cone of positive semidefinite matrices is closed, there is a smallest positive constant  $c = c_T \leq 1 - \frac{1}{n}$  for which the matrix  $A(c)$  is positive semidefinite. When do we have  $c_T = 1 - \frac{1}{n}$ ?

We saw in the proof of Theorem 1.8 that star trees are optimal in this sense. It turns out that they are essentially the only possibility for  $c_T = 1 - \frac{1}{n}$ . In order to formulate the precise statement, we introduce some auxiliary definitions for ultrametric trees of radius 1. Since we allow edges with length zero, the distance function on  $T$  may define only a pseudometric on the leaves. In other words, we may have  $d(i, j) = 0$  for distinct  $i$  and  $j$ .

- (1) We say that  $T$  is *leaf-positive* if every edge of  $T$  adjacent to a leaf has positive length. Note that this is equivalent to saying that for any vertex  $i$  of  $T$ ,  $H(i) = 0$  if and only if  $i$  is a leaf.
- (2) We say that  $T$  is a *star-metric* if, for any two leaves  $i, j$  of  $T$ , the height of their lowest common ancestor  $H(i \vee j)$  is either 0 or 1.

The leaf-positive condition implies that the tree distance function is a metric. The star-metric condition characterizes those ultrametric trees that give star trees after contracting all length 0 edges and suppressing all non-root degree 2 vertices.

**Proposition 2.3.** [Equality case of Theorem 1.8] Let  $T$  be a leaf-positive ultrametric tree of radius 1. Then  $c_T = 1 - \frac{1}{n}$  if and only if  $T$  is a star-metric.

The proof is obtained by carefully retracing the proof of Proposition 2.2.<sup>3</sup> Proposition 2.3 will not be used in the rest of the paper.

### 3. LORENTZIAN POLYNOMIALS FROM TREES

**3.1. Lorentzian polynomials and discrete convex analysis.** Let  $H_n^d$  be the space of degree  $d$  homogeneous polynomials in  $n$  variables  $x = (x_i)_{i \in E}$  with real coefficients, equipped with the usual topology of a finite-dimensional real vector space. We write  $\partial_i$  for the differential operator  $\frac{\partial}{\partial x_i}$  for  $i \in E$ , and set

$$\partial^\alpha := \prod_{i \in E} \partial_i^{\alpha_i} \text{ for any } \alpha = (\alpha_i)_{i \in E} \in \mathbb{Z}_{\geq 0}^E.$$

In degree 2, the set of *strictly Lorentzian polynomials*  $\mathring{L}_n^2 \subseteq H_n^2$  is, by definition, the set of quadratic forms  $f$  whose Hessian is entrywise positive and has Lorentzian signature:

$$\mathring{L}_n^2 := \left\{ f \in H_n^2 \mid (\partial_i \partial_j f)_{i,j \in E} \text{ has only positive entries and signature } (+, -, \dots, -) \right\}.$$

In degree  $d > 2$ , we define the set of *strictly Lorentzian polynomials*  $\mathring{L}_n^d \subseteq H_n^d$  recursively by setting

$$\mathring{L}_n^d := \left\{ f \in H_n^d \mid \partial_i f \in \mathring{L}_n^{d-1} \text{ for all } i \in E \right\}.$$

The set of *Lorentzian polynomials*  $L_n^d$  is defined to be the closure of  $\mathring{L}_n^d$  in  $H_n^d$ . Here we collect some properties of Lorentzian polynomials relevant to this paper:

- (1) If  $f(x) \in L_n^d$  and  $A$  is an  $n \times m$  nonnegative matrix, then  $f(Ay) \in L_m^d$  [4, Theorem 2.10].
- (2) If  $f \in L_n^d$ , then  $\sum_i a_i \partial_i f \in L_n^{d-1}$  for any  $a_i \geq 0$  [4, Corollary 2.11].
- (3) If  $f \in L_n^d$  and  $g \in L_n^e$ , then  $fg \in L_n^{d+e}$  [4, Corollary 2.32].
- (4) A degree  $d$  bivariate polynomial  $f(x, y) = \sum_{k=0}^d a_k x^k y^{d-k}$  is Lorentzian if and only if

$$(\partial_x^d f, \dots, \partial_x^{d-k} \partial_y^k f, \dots, \partial_y^d f) = \left( \frac{a_0}{\binom{d}{0}}, \dots, \frac{a_k}{\binom{d}{k}}, \dots, \frac{a_d}{\binom{d}{d}} \right)$$

is a log-concave sequence of nonnegative numbers with no internal zeros [4, Example 2.3].

<sup>3</sup>For details see <http://sergiocs147.github.io/files/ACDEHW-equality.pdf>.

We briefly review the theory of Lorentzian polynomials and its relation to discrete convex analysis. For further details, we refer to [4] for Lorentzian polynomials and [16] for discrete convex analysis. We consider the rank  $d$  simplex in  $\mathbb{Z}_{\geq 0}^E$  defined by

$$\Delta_n^d := \{\alpha \in \mathbb{Z}_{\geq 0}^E \mid \alpha_1 + \cdots + \alpha_n = d\}.$$

For  $i \in E$ , we write  $e_i$  for the  $i$ -th standard basis vector of  $\mathbb{Z}^E$ . An  $M$ -convex set of rank  $d$  on  $E$  is a subset  $J \subseteq \Delta_n^d$  satisfying the *symmetric exchange property*:

For any  $\alpha, \beta \in J$  and  $i \in E$  such that  $\alpha_i > \beta_i$ , there is  $j \in E$  such that  $\beta_j > \alpha_j$  for which both  $\alpha + e_j - e_i$  and  $\beta + e_i - e_j$  belong to  $J$ .

A function  $\nu: \Delta_n^d \rightarrow \mathbb{R} \cup \{\infty\}$  is said to be  $M$ -convex if, for any  $\alpha, \beta \in \Delta_n^d$  and  $i \in E$  such that  $\alpha_i > \beta_i$ , there is  $j \in E$  such that  $\beta_j > \alpha_j$  and

$$\nu(\alpha) + \nu(\beta) \geq \nu(\alpha + e_j - e_i) + \nu(\beta + e_i - e_j).$$

Equivalently, a set of lattice points is  $M$ -convex if and only if it is the set of lattice points in an integral generalized permutahedron, and a function is  $M$ -convex if and only if it induces a regular subdivision of an integral generalized permutahedron into integral generalized permutahedra.

We say that  $\nu$  is  $M$ -concave if  $-\nu$  is  $M$ -convex. The *effective domain* of an  $M$ -convex function is

$$\text{dom}(\nu) := \{\alpha \in \Delta_n^d \mid \nu(\alpha) \neq \infty\},$$

and the effective domain of an  $M$ -concave function is defined similarly. Note that the effective domains of  $M$ -convex functions and  $M$ -concave functions are  $M$ -convex. The *support* of a degree  $d$  homogeneous polynomial in  $n$  variables  $f = \sum_{\alpha \in \Delta_n^d} c_\alpha x^\alpha$  is defined by

$$\text{supp}(f) := \{\alpha \in \Delta_n^d \mid c_\alpha \neq 0\}.$$

The following characterization of Lorentzian polynomials is central to their relationship to matroids and  $M$ -convexity [4, Theorem 2.25].

**Theorem 3.1.** The following conditions are equivalent for  $f \in H_n^d$ :

- (1) The polynomial  $f$  is Lorentzian.
- (2) The support of  $f$  is an  $M$ -convex set and, for all  $\alpha \in \Delta_n^{d-2}$ , the Hessian of  $\partial^\alpha f$  has only nonnegative entries and has at most one positive eigenvalue.

From this, one may deduce the following characterizations of  $M$ -convex functions [4, Theorem 3.14]: A function  $\nu: \Delta_n^d \rightarrow \mathbb{R} \cup \{\infty\}$  is  $M$ -convex if and only if its *normalized generating polynomial*

$$f_{q,\nu}(x) := \sum_{\alpha \in \text{dom}(\nu)} q^{\nu(\alpha)} \frac{x^\alpha}{\alpha!}$$

is a Lorentzian polynomial for all positive  $q \leq 1$ , where  $x^\alpha / \alpha!$  is the product of  $x_i^{\alpha_i} / \alpha_i!$  for  $i \in E$ . This in turn implies the following characterization of  $M$ -convex sets [4, Theorem 3.10]: A subset

$J$  of  $\Delta_n^d$  is M-convex if and only if its normalized generating polynomial

$$f_J := \sum_{\alpha \in J} \frac{x^\alpha}{\alpha!}$$

is a Lorentzian polynomial. For example, a collection of  $d$ -element subsets of  $E$  is the set of bases of a matroid on  $E$  if and only if its generating polynomial is Lorentzian.

*Remark 3.2.* The above characterization of M-convex functions specializes to the following characterization of  $M^\natural$ -concave functions on  $2^E$ : A function  $\nu : 2^E \rightarrow \mathbb{R} \cup \{-\infty\}$  is  $M^\natural$ -concave if and only if the *normalized homogeneous generating polynomial*

$$N(Z_{q,\nu}) := \sum_{S \subseteq E} q^{-\nu(S)} x^S \frac{y^{|E \setminus S|}}{|E \setminus S|!}$$

is a Lorentzian polynomial for all positive  $q \leq 1$ , where  $y$  is a homogenizing variable different from  $x_i$  for  $i \in E$ . Identifying the variables  $x_i$  with each other, this characterization gives the property (M2) for  $I_{q,\nu;k}$ . It is interesting to compare this characterization of  $M^\natural$ -concave functions on  $2^E$  with that in Theorem 1.5, which implies the property (M3) for  $I_{q,\nu;k}$ . Note that, in general, if we omit any normalizing factor  $\frac{1}{\alpha_i!}$  from the normalized generating polynomial of an M-convex function, we do not get a Lorentzian polynomial. For example, among the three bivariate quadratic forms

$$\frac{x_1^2}{2} + x_1x_2 + \frac{x_2^2}{2}, \quad x_1^2 + x_1x_2 + \frac{x_2^2}{2}, \quad x_1^2 + x_1x_2 + x_2^2,$$

only the first is a Lorentzian polynomial.

**3.2. Lorentzian property of the homogeneous generating polynomial  $Z_{q,\nu}$ .** The following lemma is a variation of known relations between tree metrics, ultrametrics, and valuated matroids. See, for instance, [13, Section 4.3].

**Lemma 3.3.** Let  $\nu$  be an  $M^\natural$ -concave function on  $2^E$  whose effective domain contains all subsets of  $E$  with at most 2 elements. Then, for any  $0 < q \leq 1$ , the function

$$d(i, j) := \begin{cases} 2q^{-\nu(i,j) + \nu(i) + \nu(j) - \nu(\emptyset)}, & \text{if } i \neq j, \\ 0, & \text{if } i = j, \end{cases}$$

defines an ultrametric on  $E$  of radius  $\leq 1$ .

*Proof.* By the local exchange property for  $M^\natural$ -concave functions [16, Theorem 6.4], for any distinct elements  $i, j, k$  in  $E$ , the maximum among the three numbers

$$\nu(j, k) + \nu(i), \quad \nu(i, k) + \nu(j), \quad \nu(i, j) + \nu(k),$$

is achieved at least twice. Thus, the maximum among the three numbers

$$\nu(j, k) - \nu(j) - \nu(k) + \nu(\emptyset) \quad \nu(i, k) - \nu(i) - \nu(k) + \nu(\emptyset), \quad \nu(i, j) - \nu(i) - \nu(j) + \nu(\emptyset),$$

is achieved at least twice as well. Since  $0 < q \leq 1$ , we get that  $d$  is an ultrametric on  $E$ . Also, the exchange property for  $\nu$  gives

$$\nu(i, j) + \nu(\emptyset) \leq \nu(i) + \nu(j) \text{ for any distinct } i, j \text{ in } E.$$

which implies that  $d$  has radius  $\leq 1$ .  $\square$

We now prove Theorem 1.5 and deduce Theorem 1.4.

**Theorem 1.5.** A function  $\nu : 2^E \rightarrow \mathbb{R} \cup \{-\infty\}$  is  $M^\natural$ -concave if and only if its homogeneous generating polynomial  $Z_{q,\nu}$  is a Lorentzian polynomial for all positive  $q \leq 1$ .

*Proof.* The “if” direction is [5, Proposition 5.5]. We show that  $Z_{q,\nu}$  is Lorentzian for positive  $q \leq 1$  when  $\nu$  is  $M^\natural$ -concave.

We observe that any  $M^\natural$ -concave function on  $2^E$  can be approximated by a sequence of  $M^\natural$ -concave functions whose effective domains are  $2^E$ . More precisely, if  $\nu$  is such an  $M^\natural$ -concave function, then there is a sequence  $M^\natural$ -concave functions  $\nu_k$  with  $\text{dom}(\nu_k) = 2^E$  such that

$$\lim_{k \rightarrow \infty} \nu_k(S) = \nu(S) \text{ for every } S \subseteq E.$$

This is a special case of [4, Lemma 3.27], because restrictions of  $M$ -concave functions to coordinate half-spaces are  $M$ -concave [16, Section 6.4]. Since  $L_n^d$  is closed, we may assume that  $0 < q < 1$ , and for any such  $q$ , we have

$$\lim_{k \rightarrow \infty} Z_{q,\nu_k} = Z_{q,\nu}.$$

Therefore, we may assume that  $0 < q < 1$  and the effective domain of  $\nu$  is  $2^E$ .

Since the support of  $Z_{q,\nu}$  is  $M$ -convex, by Theorem 3.1, it is enough to show that all the  $n+1$  partial derivatives of  $Z_{q,\nu}$  are Lorentzian. For any  $i \in E$ , we have

$$\frac{\partial}{\partial x_i} Z_{q,\nu} = Z_{q,\nu/i},$$

where  $\nu/i$  is the  $M^\natural$ -concave function on  $2^{E \setminus i}$  defined by  $\nu/i(S) = \nu(S \cup i)$ . For general discussion about the contraction  $\nu/i$  of an  $M^\natural$ -concave function  $\nu$ , see [16, Section 6.4]. Thus, modulo induction on  $n$ , we only need to consider the Lorentzian property of the quadratic form

$$\left( \frac{\partial}{\partial y} \right)^{n-2} Z_{q,\nu} = (n-2)! \left[ \frac{n(n-1)}{2} q^{-\nu(\emptyset)} y^2 + (n-1) \sum_{i \in \binom{E}{1}} q^{-\nu(i)} x_i y + \sum_{ij \in \binom{E}{2}} q^{-\nu(i,j)} x_i x_j \right].$$

Up to positive rescaling of rows and columns, the Hessian of this quadratic form is

$$A(\nu) := \left[ \begin{array}{c|ccc} n/(n-1)q^{-\nu(\emptyset)} & q^{-\nu(1)} & \dots & q^{-\nu(n)} \\ \hline q^{-\nu(1)} & 0 & \dots & q^{-\nu(i,j)} \\ \vdots & & \ddots & \\ q^{-\nu(n)} & q^{-\nu(i,j)} & & 0 \end{array} \right].$$

Our goal is to show that  $A(\nu)$  has at most one positive eigenvalue for any positive  $q \leq 1$ . Computing the Schur complement with respect to the block structure indicated above, we may block diagonalize  $A(\nu)$  to

$$\left[ \begin{array}{c|c} n/(n-1)q^{-\nu(\emptyset)} & 0 \\ \hline 0 & B(\nu) \end{array} \right],$$

where  $B(\nu)$  is the symmetric matrix with rows and columns labeled by  $E$  and with entries

$$B(\nu)_{ij} = \begin{cases} \frac{1-n}{n}q^{\nu(\emptyset)-\nu(i)-\nu(j)} + q^{-\nu(ij)}, & \text{if } i \neq j, \\ \frac{1-n}{n}q^{\nu(\emptyset)-2\nu(i)}, & \text{if } i = j. \end{cases}$$

Thus, it is enough to show that  $B(\nu)$  is negative semidefinite for positive  $q \leq 1$ . Rescaling rows and columns of  $B(\nu)$ , we obtain a matrix  $C(\nu)$  with entries

$$C(\nu)_{ij} = \begin{cases} -(1 - \frac{1}{n}) + q^{-\nu(i,j)+\nu(i)+\nu(j)-\nu(\emptyset)}, & \text{if } i \neq j, \\ -(1 - \frac{1}{n}), & \text{if } i = j. \end{cases}$$

By Lemma 3.3,  $d(i, j) = 2q^{-\nu(i,j)+\nu(i)+\nu(j)-\nu(\emptyset)}$  is an ultrametric on  $E$ . Since  $d$  has radius  $\leq 1$  by the same lemma, Theorem 1.8 implies that  $C(\nu)$  is negative semidefinite for positive  $q \leq 1$ . This implies the same for  $B(\nu)$ , and hence  $A(\nu)$  has at most one positive eigenvalue for positive  $q \leq 1$ . This finishes the proof that  $Z_{q,\nu}$  is Lorentzian for positive  $q \leq 1$  when  $\nu$  is  $M^\natural$ -concave.  $\square$

**Theorem 1.4.** For any  $M^\natural$ -concave function  $\nu: 2^E \rightarrow \mathbb{R} \cup \{-\infty\}$ , we have

$$I_{q,\nu;k}^2 \geq \left(1 + \frac{1}{k}\right) \left(1 + \frac{1}{n-k}\right) I_{q,\nu;k-1} I_{q,\nu;k+1} \text{ for all } 0 < k < n \text{ and } 0 < q \leq 1.$$

*Proof.* Identifying the variables  $x_i$  with each other in  $Z_{q,\nu}(x, y)$ , we get a bivariate polynomial with coefficients  $I_{q,\nu;k}$ . Since  $Z_{q,\nu}$  is Lorentzian by Theorem 1.5, the specialization is Lorentzian as well [4, Theorem 2.10], and hence the sequence  $I_{q,\nu;k}$  is ultra log-concave in  $k$  for positive  $q \leq 1$  [4, Example 2.3].  $\square$

**3.3. Polynomial log concavity.** We prove Theorem 1.6 using the following observation.

**Lemma 3.4.** Let  $f$  be a homogeneous polynomial of degree  $d$  in  $n$  variables

$$f(x) = f_0(x_2, \dots, x_n) + x_1 f_1(x_2, \dots, x_n) + \dots + x_1^d f_d(x_2, \dots, x_n).$$

If  $f$  is Lorentzian, then  $f_i$  is Lorentzian for each  $0 \leq i \leq d$ .

*Proof.* The polynomial  $\partial_1^i f$  is Lorentzian [4, Corollary 2.11], and hence its specialization  $i!f_i$  is Lorentzian as well [4, Theorem 2.10].  $\square$

For any  $\nu: 2^E \rightarrow \mathbb{R} \cup \{-\infty\}$ , nonnegative integers  $a$  and  $b$ , and a multiset  $S$  on  $E$ , we set

$$N_{q,\nu}^S(a, b) := \sum_{|A|=a, |B|=b, S=A+B} q^{-\nu(A)-\nu(B)},$$

where the sum is over all  $a$ -element subset  $A$  of  $E$  and  $b$ -element subset  $B$  of  $E$  whose multiset union is  $S$ .

**Theorem 1.6.** For any  $M^\natural$ -concave function  $\nu : 2^E \rightarrow \mathbb{R} \cup \{-\infty\}$ , we have the coefficientwise inequality

$$I_{q,\nu;k}(x)^2 \succeq \left(1 + \frac{1}{k}\right) I_{q,\nu;k-1}(x) I_{q,\nu;k+1}(x) \text{ for all } 0 < k < n \text{ and } 0 < q \leq 1.$$

*Proof.* Fix a positive real parameter  $q \leq 1$ , and consider two copies of homogeneous generating polynomial of an  $M^\natural$ -concave function  $\nu$ , say  $Z_{q,\nu}(x, y)$  and  $Z_{q,\nu}(x, z)$ , where we use distinct homogenizing variables  $y$  and  $z$  for the same set of  $n$  variables  $x$ . Since  $Z_{q,\nu}(x, y)$  and  $Z_{q,\nu}(x, z)$  are Lorentzian by Theorem 1.5, their product is Lorentzian too [4, Corollary 2.32]. Writing  $n$  for the cardinality of  $E$  as before, we have

$$Z_{q,\nu}(x, y) Z_{q,\nu}(x, z) = \sum_S \left[ \sum_{k+j=|S|} N_{q,\nu}^S(j, k) y^{n-j} z^{n-k} \right] x^S,$$

where the sum is over all multisets  $S$  on  $E$  and  $|S|$  is the cardinality of  $S$  counting multiplicities. Iterating Lemma 3.4, we see that, for each  $S$ , the bivariate polynomial

$$\sum_{j+k=|S|} N_{q,\nu}^S(j, k) y^{n-j} z^{n-k}$$

is Lorentzian. Therefore, the sequence of normalized coefficients  $(n-j)! (n-k)! N_{q,\nu}^S(j, k)$  is log-concave and has no internal zeros [4, Example 2.3]. It follows that, for all  $i \leq j \leq k \leq l$  for with  $i + l = j + k = |S|$ , we have

$$(3.1) \quad (n-j)! (n-k)! N_{q,\nu}^S(j, k) \geq (n-i)! (n-l)! N_{q,\nu}^S(i, l).$$

This is not quite the inequality that we want, but we can apply it to a different  $M^\natural$ -concave function  $\nu'$  constructed from  $\nu$  and  $S$  to deduce the desired inequality

$$j! k! N_{q,\nu}^S(j, k) \geq i! l! N_{q,\nu}^S(i, l).$$

This will suffice, as the above displayed inequality for all  $S$  is equivalent to the coefficient-wise inequality

$$j! k! I_{q,\nu;j}(x) I_{q,\nu;k}(x) \succeq i! l! I_{q,\nu;i}(x) I_{q,\nu;l}(x).$$

Let  $S$  be a multiset on  $E$  where each element of  $E$  appears at most twice, and let  $E'$  be the set of size  $n' := |E'| = |S|$  obtained from the underlying set  $\underline{S}$  of  $S$  by adding a second copy of each element that appears twice in  $S$ . We define an  $M^\natural$ -concave function  $\nu' : 2^{E'} \rightarrow \mathbb{R} \cup \{-\infty\}$  by setting

$$\nu'(I) = \begin{cases} \nu(I), & \text{if } I \text{ is a subset of } \underline{S}, \\ -\infty & \text{if otherwise.} \end{cases}$$

By construction, for any nonnegative integers  $a$  and  $b$  satisfying  $a + b = |S|$ , we have

$$N_{q,\nu}^S(a, b) = N_{q,\nu'}^S(a, b).$$

Applying (3.1) to  $\nu$  we obtain, for all  $i \leq j \leq k \leq l$  for with  $i + l = j + k = n' = |S|$ , that

$$j! k! N_{q,\nu}^S(j, k) = (n' - j)! (n' - k)! N_{q,\nu'}^{S'}(j, k) \geq (n' - i)! (n' - l)! N_{q,\nu'}^{S'}(i, l) = i! l! N_{q,\nu}^S(i, l)$$

as desired.  $\square$

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