Seminar: Nonlinear Algebra

Tropical Algebra

I. Tropical Arithmetic

• *Tropical semiring* $(\bar{\mathbb{R}}, \oplus, \odot)$ is the set $\bar{\mathbb{R}} = \mathbb{R} \cup \{\infty\}$ with

$$y \oplus x = \min\{x, y\}$$
 and $x \odot y = x + y$ $x, y \in \overline{\mathbb{R}}$

For example:

$$4 \oplus 5 = 4$$
, $4 \odot 5 = 9$, $(-100) \oplus (-10) = -100$, $x = 0 \odot x \quad \forall x \in \mathbb{R}$

Exercise: Warmup

Calculate (i) $10 \oplus -5$, (ii) $8 \odot -4$, (iii) $10 \oplus \infty$, and (iv) $4^{\odot 5}$.

Exercise: What is the additive and multiplicative neutral element?

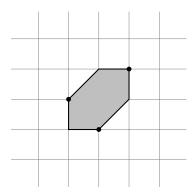
Find an $x \in \mathbb{R} \cup \{\infty\}$ such that $y = y \oplus x$ for all $y \in \mathbb{R}$. Find an $x \in \mathbb{R}$ such that $y = y \odot x$ for all $y \in \mathbb{R}$.

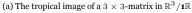
Exercise: What is the division? How about subtraction?

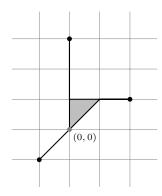
Find an $x \in \mathbb{R}$ such that $10 = x \odot 3$. Can we always do this? Can we find $x \in \mathbb{R}$ such that $17 = 10 \oplus x$?

• Matrix-Vector operations: \oplus and \odot operate in $\mathbb{R}^{n \times n}$ as we would expect it

$$\begin{bmatrix} 4 \\ 2 \end{bmatrix} \oplus \begin{bmatrix} 2 \\ 5 \end{bmatrix} = \begin{bmatrix} \min \left\{ 4, 2 \right\} \\ \min \left\{ 2, 5 \right\} \end{bmatrix} = \begin{bmatrix} 2 \\ 2 \end{bmatrix}, \quad 42 \odot \begin{bmatrix} 3 \\ 2 \end{bmatrix} = \begin{bmatrix} 45 \\ 44 \end{bmatrix}, \quad \begin{bmatrix} 2 & 3 \\ 5 & 11 \end{bmatrix} \odot \begin{bmatrix} 4 \\ 0 \end{bmatrix} = \begin{bmatrix} 3 \\ 9 \end{bmatrix}$$







(b) A tropical triangle in $\mathbb{R}^3/\mathbf{1}\mathbb{R}$

II. Tropical Linear Algebra

A. Tropical Matrices and Shortest Path

· Tropical arithmetic occurs naturally in discrete math; for example

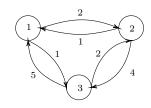
Theorem: Shortest Path [2, Prop. 7.9]

Let D_G be the adjacency matrix of a directed graph G which has only non-negative edges and contains no loops. Then, the length of the shortest path from node i to j is given by row i and column j of the matrix

$$D_G^{\odot(n-1)} = D_G \odot \cdots \odot D_G.$$

Proof. See blackboard.

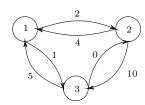
Example



$$D_G = \begin{bmatrix} 0 & 2 & 1 \\ 1 & 0 & 4 \\ 5 & 2 & 0 \end{bmatrix} \quad \text{and} \quad D_G^{\odot 2} = \begin{bmatrix} 0 & 2 & 1 \\ 1 & 0 & 2 \\ 3 & 2 & 0 \end{bmatrix}.$$

Row 3 and column 1 of $D_G^{\odot 2}$ yields that the shortest path from node 3 to 1 has length 3 (consider path 3 \rightsquigarrow 2 \rightsquigarrow 1 which is shorter that 3 \rightsquigarrow 1).

Exercise: Find the length of each shortest path.



- Theorem fails for graphs with loops; however, the *Kleene plus* $D_G^+ = D_G \oplus D_G^{\odot 2} \oplus ... \oplus D_G^{\odot n}$ generalizes the Shortest Path Theorem to graphs with *negative* edge lengths and *loops* [1, Exercise 1.9 (5)]
- B. Determinant and the Assignment Problem
 - The **tropical determinant** of an $n \times n$ -matrix $X = (x_{ij})$ is defined as

$$\operatorname{tropdet}(X) = \bigoplus_{\pi \in S_n} x_{1\pi(1)} \odot x_{2\pi(2)} \odot \cdots \odot x_{n\pi(n)},$$

where $S_n = \{\pi : \pi \text{ is a permutation of } \{1, 2, ..., n\}\}$

Theorem: Assignment Problem [2, Prop. 7.10]

The optimal cost of the assignment problem is given by the tropical determinant.

Proof. Follows directly from definition.

Example

tropdet
$$\begin{bmatrix} 1 & 5 & \mathbf{0} \\ \mathbf{2} & 7 & 4 \\ 0 & \mathbf{3} & 2 \end{bmatrix} = 0 \odot 2 \odot 3 = 5$$

Exercise: Calculate the tropical determinant.

tropdet
$$\begin{bmatrix} 0 & 4 & 1 \\ 1 & 8 & 6 \\ 1 & 2 & 0 \end{bmatrix}$$

- C. Eigenvalues and Cycle Lengths
 - An *eigenvalue* $\lambda \in \mathbb{R}$ of $A \in \mathbb{R}^{n \times n}$ is a scalar that satisfies

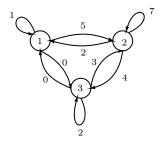
$$A \odot v = \lambda \odot v \quad \text{for some } v \in \mathbb{R}^n$$

Theorem: Square matrices have exactly one eigenvalue [2, Thm. 7.11]

Let A be an $n \times n$ -matrix whose graph G(A) is strongly connected. Then, A has precisely one eigenvalue, denoted $\lambda(A)$. The eigenvalue $\lambda(A)$ equals the minimum of normalized length over all directed cycles in G(A).

Proof. Use the Kleene plus.

Example



Consider the 1-cycle $2 \rightsquigarrow 2$. It has normalized length $\frac{7}{1} = 7$.

Consider the 2-cycle $1 \rightsquigarrow 2 \rightsquigarrow 1$. It has normalized length $\frac{5+2}{2} = 3.5$.

Consider the 2-cycle $1 \rightsquigarrow 3 \rightsquigarrow 1$. It has normalized length $\frac{0+0}{2} = 0$. In fact, $\lambda(A) = 0$.

Exercise: Calculate the eigenvalue

$$A = \begin{bmatrix} 3 & 1 \\ 1 & 4 \end{bmatrix}, B = \begin{bmatrix} 3 & 4 & 4 \\ 4 & 3 & 4 \\ 4 & 4 & 3 \end{bmatrix}, C = \begin{bmatrix} 3 & 1 & 4 \\ 1 & 3 & 2 \\ 4 & 4 & 3 \end{bmatrix}$$

C. Literature

- [1] Diane Maclagan and Bernd Sturmfels. *Introduction to Tropical Geometry*, volume 161 of *Graduate Studies in Mathematics*. American Mathematical Society, Providence, RI, 2015.
- [2] M. Michalek and B. Sturmfels. Invitation to Nonlinear Algebra. Graduate Studies in Mathematics. American Mathematical Society, 2021.