APPLICATIONS OF M-MATRICES TO NON-NEGATIVE MATRICES

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1. A matrix $B = (b_{ij})$ of order n is called non-negative (written $B \geq 0$) if each element of B is a non-negative number. If each element is positive, then B is called a positive matrix (written B > 0). Generalizing some theorems of Perron [14] on positive matrices, Frobenius [7], [8], [9] showed that every non-negative matrix B has a non-negative characteristic root p(B) (the Perron root of B) such that each characteristic root β of B satisfies $|\beta| \leq p(B)$.

Since the publication of the results of Perron and Frobenius, the problem of finding estimates for p(B) has been studied extensively. For a history of the problem, see Brauer [1], [2] and Taussky [15]. Some well-known results in this area are as follows (see e.g. [10]). Let $B \geq 0$, and for $i = 1, 2, \dots, n$ let $R_i(B)$ denote the sum of the elements in row i. Let R(B) be the largest, and r(B) the smallest, of the $R_i(B)$. Then

$$(1) r(B) \le p(B) \le R(B).$$

Also

(2)
$$p(B) \geq b_{ii} \quad (i = 1, 2, \dots, n).$$

If each of B and C is a matrix of order n, we write $B \geq C$ to mean $(B - C) \geq 0$.

(3) If
$$B \ge C \ge 0$$
, then $p(B) \ge p(C)$.

Finally,

(4) if B' is a principal submatrix of B, then
$$p(B) \geq p(B')$$
.

Closely related to non-negative matrices is a class of matrices called M-matrices. A square matrix A is called an M-matrix if it has the form kI - B, where B is a non-negative matrix, k > p(B), and I denotes the identity matrix. Ostrowski [12], [13] first studied M-matrices, and they have since been investigated by Fan [4], [5] and Fiedler and Pták [6]. In case A is a real, square matrix with non-positive off-diagonal elements, each of the following is a necessary and sufficient condition for A to be an M-matrix (see e.g. [6]).

- (5) Each principal minor of A is positive.
- (6) $A ext{ is non-singular, and } A^{-1} \geq 0.$
- (7) Each real characteristic root of A is positive.

Ky Fan [4] proved the following lemma.

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Lemma A. Let $A = (a_{ij})$ be an M-matrix of order n. Then the matrix $C = (c_{ij})$ given by

$$c_{ij} = a_{ij} - a_{in}a_{nj}(1/a_{nn})$$
 $(i, j = 1, 2, \dots, n-1)$

is an M-matrix, and

$$c_{ij} \leq a_{ij}$$
 $(i, j = 1, 2, \cdots, n-1).$

In §2 we generalize Lemma A in order to get new bounds for the Perron root of a non-negative matrix. The bounds obtained improve (2) and (4). Also, in §3, we improve (1) by showing that if B is a non-negative matrix and k > p(B), then

(8)
$$k - \frac{1}{r((kI - B)^{-1})} \le p(B) \le k - \frac{1}{R((kI - B)^{-1})}.$$

Throughout this paper, the theorems involving various sums along the rows of a matrix have obvious analogues using the columns.

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2. We denote the submatrix of A formed using rows i_1 , i_2 , \cdots , i_p and columns j_1 , j_2 , \cdots , j_p by $A(i_1, \cdots, i_p; j_1, \cdots, j_p)$. For principal submatrices we abbreviate this notation to $A(i_1, i_2, \cdots, i_p)$. $A_{i,j}$ denotes the element of A in row i and column j.

THEOREM 1. Let $B=(b_{ij})$ be an $n\times n$ non-negative matrix, $n\geq 2$, with Perron root p(B). If k>p(B) and t is an integer such that $0\leq t\leq n-2$, we define (using the Kronecker symbol δ_{ij}) a matrix D(k,t) by

$$D(k, t)_{i,j} = k\delta_{ij} - \frac{\det(kI - B)(i, n - t, \dots, n; j, n - t, \dots, n)}{\det(kI - B)(n - t, \dots, n)}$$

$$(i, j = 1, 2, \dots, n - t - 1).$$

Then

$$(9) D(k,t) \ge 0,$$

(10)
$$D(k, t)_{i,j} \ge b_{ij}$$
 $(i, j = 1, 2, \dots, n - t - 1),$

and

$$(11) p(B) \geq p(D(k, t)).$$

The proof of Theorem 1 depends on two lemmas, the first of which generalizes Lemma A.

LEMMA 1. Let $A = (a_{ij})$ be an M-matrix of order $n, n \geq 2$, and let t be an integer such that $0 \leq t \leq n - 2$. Then the matrix $C = (c_{ij})$ given by

$$c_{ij} = \frac{\det A(i, n-t, \dots, n; j, n-t, \dots, n)}{\det A(n-t, \dots, n)} \quad (i, j = 1, 2, \dots, n-t-1),$$

is an M-matrix, and

(12)
$$c_{ij} \leq a_{ij} \quad (i, j = 1, 2, \dots, n - t - 1).$$

Proof. Let $E = A(n - t, \dots, n)$ and define a matrix L of order n - t - 1 by $L_{i,i} = \det A(i, n - t, \dots, n; j, n - t, \dots, n)$

$$(i, j = 1, 2, \cdots, n - t - 1).$$

Applying Sylvester's identity (see e.g. [11; 16]) to L, we see that if $1 \le i_1 < i_2 < \cdots < i_s \le n - t - 1$, then

$$\det L(i_1, i_2, \cdots, i_s) = (\det E)^{s-1} \det A(i_1, i_2, \cdots, i_s, n-t, \cdots, n).$$

Thus

$$\det C(i_1, i_2, \dots, i_s) = (\det E)^{-1} \det A(i_1, i_2, \dots, i_s, n-t, \dots, n).$$

Hence by (5) we know that

$$\det C(i_1, i_2, \cdots, i_s) > 0,$$

i.e. each principal minor of C is positive.

In order to show that each off-diagonal element of C is non-positive, we prove (12). Expanding the determinant in the numerator of the expression for c_{ij} , we get

(13)
$$c_{ij} = a_{ij} + (\det E)^{-1} \sum_{v=n-t}^{n} a_{iv} X(a_{iv})$$

where $X(a_{iv})$ denotes the cofactor of a_{iv} in the determinant of the matrix $A(i, n-t, \dots, n; j, n-t, \dots, n)$. Clearly $X(a_{iv})$ is identical with the cofactor $Y(a_{iv})$ of a_{iv} in det $A(j, n-t, \dots, n)$. Since $A(j, n-t, \dots, n)$ is itself an M-matrix, it has a non-negative inverse. Hence

$$Y(a_{iv})/\det A(j, n-t, \dots, n) \geq 0$$
 $(v = n-t, \dots, n)$

and thus, by (5), $Y(a_{iv}) \geq 0$ ($v = n - t, \dots, n$). So $X(a_{iv}) \geq 0$ for $v = n - t, \dots, n$. Since also det E is positive and $a_{iv} \leq 0$ for $v = n - t, \dots, n$, we see that (12) follows from (13). By (5), the lemma is proved.

Lemma 2. Let $B = (b_{ij})$ and t be given as in Theorem 1. Let k and h satisfy k > h > p(B). Then $D(h, t) \ge D(k, t)$.

Proof. Denote the matrix $(kI - B)(n - t, \dots, n)$ by E(k), and denote the matrix $(hI - B)(n - t, \dots, n)$ by E(h). Then

$$D(k, t)_{i,i} = k \delta_{ii} - (\det E(k))^{-1} \begin{vmatrix} k \delta_{ii} - b_{i,i} & -b_{i,n-t} \cdots -b_{i,n} \\ -b_{n-t,i} & \vdots & E(k) \\ \vdots & & -b_{n,j} \end{vmatrix}$$

(14)
$$= (\det E(k))^{-1} \begin{vmatrix} b_{i,i} & b_{i,n-t} & \cdots & b_{i,n} \\ -b_{n-t,i} & & E(k) \\ \vdots & & & \\ -b_{n,i} & & & \end{vmatrix}$$

Denote the cofactor of b_{iu} in the determinant in the numerator of (14) by $X(b_{iu})$, for u = n - t, \cdots , n. Also, let $Y(b_{iu})$ be the cofactor of b_{iu} in the analogous determinant where k is replaced by h. Then we have, for $i, j = 1, 2, \cdots, n - t - 1$,

(15)
$$D(k, t)_{i,i} = b_{ij} + \sum_{u=n-t}^{n} b_{iu} X(b_{iu}) (\det E(k))^{-1}$$

and

(16)
$$D(h, t)_{i,i} = b_{ii} + \sum_{u=n-t}^{n} b_{iu} Y(b_{iu}) (\det E(h))^{-1}.$$

Hence the proof will be completed if we show, for u = n - t, \cdots , n, that

(17)
$$X(b_{iu})(\det E(k))^{-1} \leq Y(b_{iu})(\det E(h))^{-1}.$$

Now for each $u = n - t, \dots, n$,

$$X(b_{iu}) = (-1)^{u-n+t+3} \begin{vmatrix} -b_{n-t,i} \\ \vdots \\ -b_{n,i} \end{vmatrix}$$

where $E(k)_u$ denotes the $t+1 \times t$ matrix obtained from E(k) by omitting column number u-n+t+1. Multiply each element in the first column of the above determinant by -1, and interchange adjacent columns in such a way that the column

$$\begin{bmatrix}
b_{n-t,i} \\
\vdots \\
b_{n,i}
\end{bmatrix}$$

replaces the "missing" column of the matrix E(k). This requires u - n + t such interchanges, so that

$$X(b_{iu}) = (-1)^{u-n+t+3}(-1)(-1)^{u-n+t} \det F(k)_{u}$$

that is

(19)
$$X(b_{iu}) = \det F(k)_{u} \quad (u = n - t, \dots, n),$$

where $F(k)_u$ is identical with the matrix E(k) except that the column (18) has replaced column u - n + t + 1.

Repeating this process with k replaced by h, we have

(20)
$$Y(b_{iu}) = \det F(h)_u \quad (u = n - t, \dots, n),$$

where $F(h)_u$ agrees with E(h) except that the column (18) has replaced column u - n + t + 1. So to verify (17) we show that

(21)
$$\det F(k)_{u}(\det E(k))^{-1} \leq \det F(k)_{u}(\det E(k))^{-1}$$

for $u = n - t, \dots, n$.

It is clear from the definition of $F(k)_u$ that for m = n - t, \cdots , n the cofactor of the element b_{mj} in $F(k)_u$ is precisely the cofactor of $E(k)_{m-n+t+1,u-n+t+1}$ in the matrix E(k). Denote this cofactor by $Z(b_{mj}) = Z(E(k)_{m-n+t+1,u-n+t+1})$. Using primes to indicate the replacement of k with k, we have also $Z'(b_{mj}) = Z'(E(k)_{m-n+t+1,u-n+t+1})$. Expanding det $F(k)_u$ and det $F(k)_u$ along the column (18), we obtain

(22)
$$\frac{\det F(k)_u}{\det E(k)} = \sum_{r=n-t}^n b_{ri} \frac{Z(E(k)_{r-n+t+1, u-n+t+1})}{\det E(k)} \qquad (u = n - t, \dots, n).$$

So

(23)
$$\frac{\det F(k)_u}{\det E(k)} = \sum_{r=n-t}^n b_{r,i}(E(k))_{u-n+t+1, r-n+t+1}^{-1} \qquad (u = n - t, \dots, n).$$

Similarly,

(24)
$$\frac{\det F(h)_u}{\det E(h)} = \sum_{r=n-t}^n b_{r,i}(E(h))_{u-n+t+1, r-n+t+1}^{-1} \qquad (u = n - t, \dots, n).$$

Now since k > p(B) and h > p(B), each of E(k) and E(h) is an M-matrix. Also, since k > h, it follows that $E(k) \ge E(h)$. So according to a theorem of Ostrowski [12, Theorem III]

$$(E(k))^{-1} \leq (E(h))^{-1}$$
.

Since B is non-negative, it follows from (23) and (24) that (21) holds, completing the proof of Lemma 2.

Proof of Theorem 1. Let A = kI - B and let C = kI - D(k, t). Since k > p(B), we know that A is an M-matrix. Thus, by Lemma 1, C is an M-matrix and

$$c_{ij} \leq a_{ij}$$
 $(i, j = 1, 2, \dots, n - t - 1).$

So

$$D(k, t)_{i,i} = k \delta_{ij} - c_{ij}$$

$$\geq k \delta_{ij} - a_{ij}$$

$$= b_{ij} \geq 0 \qquad (i, j = 1, 2, \dots, n - t - 1).$$

This verifies (9) and (10).

Since C is an M-matrix and k - p(D(k, t)) is a real characteristic root of C, it follows from (7) that

Similarly, if h > p(B), then

$$(25) h > p(D(h, t)).$$

Also, if k > h > p(B), then Lemma 2 and (3) imply

$$(26) p(D(h, t)) \ge p(D(k, t)).$$

Combining (25) and (26), we see that if k > h > p(B), then

Hence

$$p(B) \geq p(D(k, t)),$$

and the proof is complete.

Any of the various known lower bounds for the Perron root of a non-negative matrix may now be applied to D(k, t) to yield, in accordance with Theorem 1, new lower bounds for p(B). For instance, if we use (2), we obtain the following bound:

THEOREM 2. For B, k, and t as in Theorem 1,

$$(27) p(B) \ge k - \frac{\det(kI - B)(i, n - t, \dots, n)}{\det(kI - B)(n - t, \dots, n)}$$

$$(i = 1, 2, \dots, n - t - 1).$$

COROLLARY. If $B = (b_{ij})$ is a non-negative matrix of order n, and if k > p(B), then

$$p(B) \ge b_{ii} + \frac{b_{in}b_{ni}}{k - b_{nn}}$$
 $(i = 1, 2, \dots, n - 1).$

Performing the same permutation on the rows and the columns of B, we may obtain a matrix similar to B with the element in the first row and first column maximal among the main diagonal elements. Such a similarity transformation does not change the characteristic roots. Thus we may assume without loss of generality that

$$b_{11} = \max_{i=1,2,\dots,n} (b_{ii}).$$

Therefore it follows from (10) that (27) improves (2).

Let B' be a principal submatrix of order q of B. By considerations like those just mentioned, we may assume that $B' = B(1, 2, \dots, q)$. Then

$$D(k, n - q - 1) \ge B'.$$

So by (3) we see that Theorem 1 (11) improves (4). Similarly, by Lemma 2 and (3), we see that (11) improves as the upper bound k for p(B) is improved.

Next we show that for a given matrix $B \geq 0$ and a given number k > p(B), the bound obtained in Theorem 2 improves as the integer t increases. Keeping in mind that we may permute the rows and columns of a matrix without changing its characteristic roots, we see that this improvement is shown in the following theorem.

THEOREM 3. Let $B = (b_{ij})$ be an $n \times n$ non-negative matrix, $n \geq 3$, and suppose that $0 \leq t \leq n-3$. Then if k > p(B),

(28)
$$D(k, t)_{i,j} \leq D(k, t+1)_{i,j}$$
 $(i, j = 1, 2, \dots, n-t-2).$

Proof. Let $E(t)=(kI-B)(n-t,\cdots,n)$ and let $E(t+1)=(kI-B)(n-t-1,\cdots,n)$. As in the proof of Lemma 2, we have

$$D(k, t)_{i,i} = (\det E(t))^{-1} \begin{vmatrix} b_{ii} & b_{i,n-t} \cdots b_{in} \\ -b_{n-t,i} & & \\ \vdots & & E(t) \\ -b_{ni} & & \end{vmatrix}$$

and

$$D(k, t+1)_{i,i} = (\det E(t+1))^{-1} \begin{vmatrix} b_{ij} & b_{i,n-t-1} \cdots b_{in} \\ -b_{n-t-1,i} & & \\ \vdots & & E(t+1) \\ -b_{nj} & & \end{vmatrix}$$

for $i, j = 1, 2, \dots, n - t - 2$. Let X denote cofactors of elements in the determinant in the numerator of the expression for $D(k, t)_{i,i}$, and let Y be defined analogously for $D(k, t + 1)_{i,i}$. Then

(29)
$$D(k, t)_{i,j} = b_{ij} + \sum_{v=n-t}^{n} b_{iv} X(b_{iv}) (\det E(t))^{-1}$$

and

(30)
$$D(k, t+1)_{i,j} = b_{ij} + \sum_{v=n-t-1}^{n} b_{iv} Y(b_{iv}) (\det E(t+1))^{-1}$$

for $i, j = 1, 2, \dots, n - t - 2$. Now $Y(b_{i,n-t-1})$ is identical with the cofactor of $-b_{i,n-t-1}$ in the M-matrix $(kI - B)(j, n - t - 1, \dots, n)$. As we have seen earlier, this implies that

$$Y(b_{i,n-t-1}) \geq 0.$$

Also, since E(t+1) is an M-matrix, its determinant is positive. So since $B \ge 0$, it follows that

$$b_{i,n-t-1}Y(b_{i,n-t-1})(\det E(t+1))^{-1} \geq 0.$$

Thus in order to verify the inequality (28), it suffices to show that for $v = n - t, \dots, n$,

(31)
$$X(b_{i})(\det E(t))^{-1} \leq Y(b_{i})(\det E(t+1))^{-1}.$$

Following the method used to prove Lemma 2, we see that

(32)
$$\frac{X(b_{iv})}{\det E(t)} = \sum_{r=n-t}^{n} b_{ri} E(t)^{-1}_{v-n+t+1, r-n+t+1} \qquad (v = n - t, \dots, n)$$

and

(33)
$$\frac{Y(b_{iv})}{\det E(t+1)} = \sum_{r=n-t-1}^{n} b_{ri} E(t+1)_{v-n+t+2, r-n+t+2}^{-1} \quad (v=n-t, \cdots, n).$$

Since E(t+1) is an M-matrix, its inverse is non-negative. Therefore, we see from (32) and (33) that in order to verify (31), it suffices to show that if $n-t \le v \le n$ and $n-t \le r \le n$, then

(34)
$$E(t)_{v-n+t+1, r-n+t+1}^{-1} \le E(t+1)_{v-n+t+2, r-n+t+2}^{-1} .$$

Let α be chosen so that $\alpha > k - b_{n-t-1,n-t-1}$ and let

$$F = \begin{bmatrix} \alpha & 0 & \cdots & 0 \\ 0 & & & \\ \vdots & & E(t) \\ 0 & & & \end{bmatrix}.$$

Clearly F is an M-matrix, and $F \geq E(t+1)$. So by a theorem of Ostrowski cited earlier [12, Theorem III] we see that $F^{-1} \leq E(t+1)^{-1}$, i.e.

$$\begin{bmatrix} 1/\alpha & 0 & \cdots & 0 \\ 0 & & & \\ \vdots & & E(t)^{-1} \\ \vdots & 0 & & \end{bmatrix} \leq E(t+1)^{-1}.$$

This implies (34) and completes the proof.

3. In this section, we use the fact that M-matrices have non-negative inverses in order to improve the well-known row sum bounds (1).

Theorem 4. Let B be a non-negative matrix, let k > p(B), and let A = kI - B. Then

(35)
$$k - \frac{1}{r(A^{-1})} \le p(B) \le k - \frac{1}{R(A^{-1})}.$$

Proof. Since A is an M-matrix, $A^{-1} \geq 0$. So by (1)

(36)
$$r(A^{-1}) \le p(A^{-1}) \le R(A^{-1}),$$

where $r(A^{-1}) > 0$ by (5). Now the real characteristic roots of A are positive, by (7), and the smallest of these is $1/p(A^{-1})$. Since A = kI - B, the smallest real characteristic root of A is also k - p(B). Thus from (36) we have

$$\frac{1}{R(A^{-1})} \le k - p(B) \le \frac{1}{r(A^{-1})},$$

which proves (35).

The following theorem will be used to evaluate the bounds obtained in Theorem 4.

THEOREM 5. If $A = (a_{ij})$ is an M-matrix of order n, then

(37)
$$r(A) \le \frac{1}{R(A^{-1})}$$

and

$$(38) R(A) \ge \frac{1}{r(A^{-1})}.$$

Proof. Suppose that

$$R(A^{-1}) = R_i(A^{-1}) = \sum_{m=1}^{n} \frac{X(a_{mi})}{\det A}$$
,

where $X(a_{mi})$ denotes the cofactor of a_{mi} in the determinant of A. Then to show (37) we prove that

$$r(A) \sum_{n=1}^{n} X(a_{mi}) \leq \det A.$$

Since $X(a_{mi}) \geq 0$ for all m and j, we see that

$$r(A) \sum_{m=1}^{n} X(a_{mi}) \leq \sum_{m=1}^{n} R_m(A)X(a_{mi})$$

$$= \sum_{m=1}^{n} \sum_{t=1}^{n} a_{mt}X(a_{mi})$$

$$= \sum_{t=1}^{n} \sum_{m=1}^{n} a_{mt}X(a_{mi})$$

$$= \det A + \sum_{t=1}^{n} \sum_{m=1}^{n} a_{mt}X(a_{mi}).$$

If $t \neq j$, then

$$\sum_{m=1}^{n} a_{mi} X(a_{mi})$$

is the determinant of the matrix obtained from A by replacing column j with

column t, and is therefore zero. Thus inequality (37) is proved. The same method proves inequality (38) without difficulty.

COROLLARY. Theorem 4 improves (1); that is (using the notation of Theorem 4)

(39)
$$k - \frac{1}{R(A^{-1})} \le R(B)$$

and

(40)
$$k - \frac{1}{r(A^{-1})} \ge r(B).$$

Proof. Using inequality (37) we have

$$k - \frac{1}{R(A^{-1})} \le k - r(A)$$

$$= k - r(kI - B)$$

$$= k - (k - R(B))$$

$$= R(B)$$

which proves inequality (39). The proof of (40) follows in the same manner from (38).

In the setting of Theorem 4, we may apply bounds other than (1) to estimate $p(A^{-1})$, and hence p(B). It is interesting that such an approach leads to the following

Alternate proof of Theorem 2. For $i=1, 2, \dots, n-t-1$, let B_i denote the principal submatrix $B(i, n-t, \dots, n)$. Then each B_i is a non-negative matrix, and by (4) we know that $p(B) \geq p(B_i)$. Hence $k > p(B_i)$, so that the matrix $A_i = kI - B_i$ is an M-matrix of order t+2. Then by (6) and (2)

$$p(A_i^{-1}) \geq (A_i^{-1})_{1,1}$$
.

Proceeding as in the proof of Theorem 4, we see that

$$k - p(B_i) = \frac{1}{p(A_i^{-1})} \le \frac{1}{(A_i^{-1})_{1,1}}$$

So

$$p(B_{i}) \geq k - \frac{1}{(A_{i}^{-1})_{1,1}}$$

$$= k - \frac{\det A_{i}}{\det A_{i}(2, \dots, t+2)}$$

$$= k - \frac{\det (kI - B)(i, n - t, \dots, n)}{\det (kI - B)(n - t, \dots, n)}$$

Since $p(B) \geq p(B_i)$, this proves Theorem 2.

4. We conclude with two examples illustrating the use of Theorems 1 and 4. Let

$$B = \begin{bmatrix} 10 & 0 & 4 & 2 \\ 1 & 9 & 1 & 1 \\ 5 & 5 & 9 & 0 \\ 1 & 2 & 3 & 7 \end{bmatrix}.$$

B has 10 as its minimum column sum and 17 as its maximum column sum, so the column analogue of (1) implies that $10 \le p(B) \le 17$. Moreover, since B is irreducible (see [10; 61]) and the column sums are not equal, it follows (see e.g. [10; 76]) that $p(B) \ne 17$. Letting k = 17 and t = 0, we obtain from Theorem 1 the matrix

$$D(17, 0) = \begin{bmatrix} 10.2 & 0.4 & 4.6 \\ 1.1 & 9.2 & 1.3 \\ 5 & 5 & 9 \end{bmatrix}.$$

The smallest column sum of D(17, 0) is 14.6, so we get the bound 14.6 $\leq p(D(17, 0)) \leq p(B)$.

If we apply the row sum bounds (1) to the matrix

$$B' = \begin{bmatrix} 5 & 0 & 9 \\ 3 & 0 & 6 \\ 5 & 5 & 4 \end{bmatrix}$$

we obtain the inequalities $9 \le p(B') \le 14$. As in the previous example, $p(B') \ne 14$. With k = 14 and A = 14I - B', we see that

$$A^{-1} = \frac{1}{225} \begin{bmatrix} 110 & 45 & 126 \\ 60 & 45 & 81 \\ 85 & 45 & 126 \end{bmatrix}.$$

Thus, by Theorem 4, we have the bounds 12.79 < p(B') < 13.20.

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