SPECTRUM OF TWO-SIDED EIGENPROBLEM IN MAX ALGEBRA: EVERY SYSTEM OF INTERVALS IS REALIZABLE

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Abstract. We consider the two-sided eigenproblem $A \otimes x = \lambda \otimes B \otimes x$ over max algebra. It is shown that any finite system of real intervals and points can be represented as spectrum of this eigenproblem.

1. Introduction

Max algebra is the analogue of linear algebra developed over the max-plus semiring, which is the set $\mathbb{R} = \mathbb{R} \cup \{-\infty\}$ equipped with the operations of “addition” $a \oplus b := \max(a, b)$ and “multiplication” $a \otimes b := a + b$. This basic arithmetics is naturally extended to matrices and vectors. In particular, for matrices $A = (a_{ij}) \in \mathbb{R}^{n \times m}$ and $B = (b_{ij}) \in \mathbb{R}^{m \times k}$, their “product” $A \otimes B$ is defined by the rule $(A \otimes B)_{ij} = \bigoplus_{l=1}^{n} a_{il} \otimes b_{lj}$, for all $i = 1, \ldots, n$ and $j = 1, \ldots, k$.

One of the best studied problems in max algebra is the “eigenproblem”: for given $A \in \mathbb{R}^{n \times n}$ find $\lambda \in \mathbb{R}$ and $x \in \mathbb{R}^{n}$ with at least one finite entry, such that $A \otimes x = \lambda \otimes x$. This problem is very important for max-algebra and its applications [1, 2, 3, 4, 5]. The theory of this problem has much in common with its counterpart in the nonnegative matrix algebra. In particular, there is exactly one eigenvalue (“max-algebraic Perron root”) in the irreducible case, and in general, there may be several eigenvalues which correspond to diagonal blocks of the Frobenius normal form. There are efficient algorithms for computing both eigenvalues and eigenvectors [5, 6, 7].

We will consider the following generalization of the max algebraic eigenproblem:

\begin{equation}
A \otimes x = \lambda \otimes B \otimes x,
\end{equation}

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where \( A, B \in \mathbb{R}^{n \times m} \). The set of \( \lambda \in \mathbb{R} \) such that there exists \( x \) satisfying (1), with at least one finite entry, will be called the *spectrum* of (1) and denoted by \( \sigma(A, B) \).

This problem is of interest as an obvious analogue of matrix pencils in linear algebra, as studied in [8, 9]. It can also be considered as a parametric extension of two-sided systems \( A \otimes x = B \otimes x \). Importantly, such systems can be solved algorithmically [10].

Unlike the eigenproblem \( A \otimes x = \lambda \otimes x \), the two-sided version does not seem to be well-known. Some results have been obtained in [11, 12], mostly for special cases when both matrices are square, or when \( A = B \otimes Q \). In the latter case, it may be possible to reduce (1) to \( Q \otimes x = \lambda \otimes x \). In general, however, it is nontrivial to decide whether the spectrum is nonempty, and some particular conditions have been studied by topological methods [11]. Further, the spectrum of (1) can be much richer, it may include intervals. Our purpose is to provide an example showing that any system of intervals and points can be realized as the spectrum of (1).

Let us note a practical application of (1) in scheduling [4]. Suppose that the products \( P_1, \ldots, P_n \) are prepared using \( m \) machines (or, say, processors), where every machine contributes to the completion of each product by producing a partial product. Let \( a_{ij} \) be the duration of the work of the \( j \)th machine needed to complete the partial product for \( P_i \). Let us denote by \( x_j \) the starting time of the \( j \)th machine, then all partial products for \( P_i \) will be ready by the time \( \max(x_1 + a_{i1}, \ldots, x_m + a_{im}) \). Now suppose that \( m \) other machines prepare partial products for products \( Q_1, \ldots, Q_n \), and the duration and starting times are \( b_{ij} \) and \( y_j \) respectively. If the machines are linked then it may be required that \( y_j - x_j \) is a constant time \( \lambda \). Now consider a synchronization problem: to find \( \lambda \) and starting times of all \( 2m \) machines so that each pair \( P_i, Q_i \) is completed at the same time. Algebraically, we have to solve

\[
\max(x_1 + a_{i1}, \ldots, x_m + a_{im}) = \max(\lambda + x_1 + b_{i1}, \ldots, \lambda + x_m + b_{im}),
\forall i = 1, \ldots, n,
\]

which is clearly the same as (1).
2. Preliminaries and main results

2.1. Preliminaries. We begin with some definitions and notation. The max algebraic column span of $A = (a_{ij}) \in \mathbb{R}^{n \times m}$ is defined by

$$\text{span}_\oplus(A) = \left\{ \bigoplus_{i=1}^{m} \alpha_i A_{\cdot i} \mid \alpha_i \in \mathbb{R} \right\}.$$ 

For $y \in \mathbb{R}^n$ denote $\text{supp}(y) = \{ i : y_i \neq -\infty \}$, and for $y, z \in \mathbb{R}^n$ denote

$$T(y, z) := \arg \min \{ y_i - z_i \mid i \in \text{supp}(y) \cap \text{supp}(z) \}.$$ 

In max algebra, one-sided systems $A \otimes x = b$ can be easily solved, and the solvability criterion is as follows.

**Theorem 1** ([3], Theorem 2.2). Let $A \in \mathbb{R}^{n \times m}$ and $b \in \mathbb{R}^n$. The following statements are equivalent.

1. $b \in \text{span}_\oplus(A)$.
2. $A \otimes x = b$ is solvable.
3. $\bigcup_{i=1}^{m} T(b, A_{\cdot i}) = \{1, \ldots, n\}$.

The author is not aware of any such criterion for two-sided systems $A \otimes x = B \otimes x$. However, the following cancellation law can be useful in their analysis ($a, b, c, d \in \mathbb{R}$):

if $a < c$ then

(3) $a \otimes x \oplus b = c \otimes x \oplus d \iff b = c \otimes x \oplus d.$

Consider a particular application of this law. By $A_{i \cdot}$ (resp. $A_{\cdot i}$) we denote the $i$th row (resp. the $i$th column) of $A \in \mathbb{R}^{n \times m}$.

**Lemma 1.** Let $A, B \in \mathbb{R}^{n \times m}$ and let $A_{i \cdot} < B_{i \cdot}$ for some $i$. Then $A \otimes x = B \otimes x$ does not have nontrivial solution.

**Proof.** Applying cancellation (3), we obtain that the $i$th equation of $A \otimes x = B \otimes x$ is equivalent to $B_{i \cdot} \otimes x = -\infty$. Note that all entries of $B_{i \cdot}$ are finite, hence $x_i = -\infty$ for all $i$. \qed

When $A, B$ have finite entries only, Lemma 1 can be used to obtain bounds for the spectrum of (1):

(4) $\sigma(A, B) \subseteq \{ \max_i \min_j (a_{ij} - b_{ij}), \min_i \max_j (a_{ij} - b_{ij}) \}.$

The cancellation law also allows to drop the finiteness restriction, if it is known that $a_{ij}$ or $b_{ij}$ is finite for all $i$ and $j$.

It will be also useful that (1) is equivalent to the following system with separated variables:
\[ C(\lambda) \otimes x = D \otimes y, \text{ where} \]
\[ C(\lambda) = \begin{pmatrix} A \\ \lambda \otimes B \end{pmatrix}, \quad D = \begin{pmatrix} I \\ I \end{pmatrix}, \]
and \( I = (\delta_{ij}) \in \mathbb{R}^{n \times n} \) denotes the max-plus identity matrix with entries
\[ \delta_{ij} = \begin{cases} 0, & \text{if } i = j, \\ -\infty, & \text{if } i \neq j. \end{cases} \]

The finite vectors belonging to \( \text{span}_{\oplus}(D) \) can be easily described.

**Lemma 2.** \( z \in \mathbb{R}^{2n} \) belongs to \( \text{span}_{\oplus}(D) \) if and only if \( z_i = z_{n+i} \) for all \( i = 1, \ldots, n \).

### 2.2. Intervals and spectrum.

Let \( \{[a_i, c_i], \ i = 1, \ldots, m\} \) be a finite system of intervals on the real line, where \( a_i \leq c_i < a_{i+1} \) for \( i = 1, \ldots, m-1 \), with possibility that \( a_i = c_i \). Define matrices \( A \in \mathbb{R}^{2 \times 3m} \), \( B \in \mathbb{R}^{2 \times 3m} \):
\[ A = \begin{pmatrix} \ldots \ a_i \ 2a_i \ \ldots \\ b_i \ 2b_i \ 2c_i \ \ldots \end{pmatrix}, \]
\[ B = \begin{pmatrix} \ldots \ 0 \ 0 \ 0 \ \ldots \\ \ldots \ a_i \ c_i \ b_i \ \ldots \end{pmatrix}, \]
where \( b_i := \frac{a_i + c_i}{2} \).

**Theorem 2.** With \( A, B \) defined by (7),
\[ \sigma(A, B) = \bigcup_{i=1}^{m} [a_i, c_i]. \]

**Proof.** First we show that any \( \lambda \) outside the system of intervals is not an eigenvalue.

*Case 1.* \( \lambda < a_1 \), resp. \( \lambda > c_m \). In these cases \( \lambda \otimes B_1 < A_1 \), resp. \( \lambda \otimes B_1 > A_1 \), hence by Lemma 1 \( A \otimes x = \lambda \otimes B \otimes x \) cannot hold with nontrivial \( x \).

*Case 2.* \( c_k < \lambda < a_{k+1} \). Using cancellation law (3), we obtain that the first equation of \( A \otimes x = \lambda \otimes B \otimes x \) is equivalent to
\[ \bigoplus_{i=k}^{m-1} a_{i+1} \otimes x_{3i+1} + b_{i+1} \otimes x_{3i+2} + c_{i+1} \otimes x_{3i+3} = \lambda \otimes \bigoplus_{i=1}^{3k} x_i. \]
For the second equation of \( A \otimes x = \lambda \otimes B \otimes x \), observe that \( 2a_i > \lambda + a_i \), \( 2b_i > \lambda + c_i \) and \( 2c_i > \lambda + b_i \) for all \( i \geq k + 1 \). After cancellation (3),...
the l.h.s. and the r.h.s. of this equation turn into max-linear forms
\( u(x) \) and \( v(x) \) respectively, such that

\[
\begin{align*}
\text{l.h.s.} & \quad u(x) = v(x), \\
\text{r.h.s.} & \quad u(x) \geq \bigoplus_{i=k}^{m-1} 2a_{i+1} \otimes x_{3i+1} \oplus 2b_{i+1} \otimes x_{3i+2} \oplus 2c_{i+1} \otimes x_{3i+3}, \\
& \quad v(x) \leq \lambda \otimes \left( \bigoplus_{i=0}^{k-1} a_{i+1} \otimes x_{3i+1} \oplus b_{i+1} \otimes x_{3i+2} \oplus c_{i+1} \otimes x_{3i+3} \right).
\end{align*}
\]

(10)

We claim that (9) and (10) cannot hold at the same time with a non-
trivial \( x \). Let (9) be satisfied, then without loss of generality there
exists \( l \geq k \) such that

\[
2a_{l+1} \otimes x_{3l+1} > 2\lambda \otimes \bigoplus_{i=1}^{3k} x_i,
\]

(11)
or analogously with \( b_{i+1} \) and \( x_{3i+2} \), or with \( c_{i+1} \) and \( x_{3i+3} \). Combining
this with the first two statements of (10), we obtain

\[
v(x) = u(x) > 2\lambda \otimes \bigoplus_{i=1}^{3k} x_i,
\]

(12)

We have a contradiction with the last statement of (10), since the
coefficients \( a_{i+1} \), \( b_{i+1} \) and \( c_{i+1} \) on its r.h.s. do not exceed \( \lambda \) and hence
the r.h.s. of this statement does not exceed the r.h.s. of (12). This
contradiction shows that \( A \otimes x = \lambda \otimes B \otimes x \) cannot have nontrivial
solutions in this case.

Now we prove that any \( \lambda \) in the intervals is an eigenvalue, by guessing
a vector that belongs to \( \text{span}_{\oplus}(C(\lambda)) \cap \text{span}_{\otimes}(D) \). The columns of \( C(\lambda) \)
will be denoted by

\[
\begin{align*}
u^i(\lambda) &= (a_i \ 2a_i \ \lambda \ a_i + \lambda)^T, \\
v^i(\lambda) &= (b_i \ 2b_i \ \lambda \ c_i + \lambda)^T, \\
w^i(\lambda) &= (c_i \ 2c_i \ \lambda \ b_i + \lambda)^T.
\end{align*}
\]

(13)

Case 3. \( a_i \leq \lambda \leq b_i \). We take

\[
z^\lambda = (0 \ \lambda + b_i - a_i \ 0 \ \lambda + b_i - a_i)^T.
\]

(14)
By Lemma 2, \( z^\lambda \in \text{span}_\oplus(D) \). It suffices to check that \( z^\lambda \in \text{span}_\oplus(C(\lambda)) \).

We write

\[
T(z^\lambda, u^i(\lambda)) = \arg \min(-a_i, \lambda + b_i - 3a_i, -\lambda, b_i - 2a_i),
\]

\[
T(z^\lambda, v^i(\lambda)) = \arg \min(-b_i, \lambda - b_i - a_i, -\lambda, -b_i),
\]

\[
T(z^\lambda, w^i(\lambda)) = \arg \min(-c_i, \lambda - b_i - c_i, -\lambda, -a_i).
\]

In (16) and (17) we used that \( 2b_i = a_i + c_i \). The inequalities \( a_i \leq \lambda \leq b_i \) imply that

\[
-\lambda \leq -a_i \leq b_i - 2a_i \leq \lambda + b_i - 3a_i,
\]

hence the minimum in (15) is attained by the 3rd component. Analogously, the minimum in (16) is attained by the 4th and 1st components, and the minimum in (17) is attained by the 2nd component. By Theorem 1, \( z^\lambda \in \text{span}_\oplus(C(\lambda)) \).

**Case 4.** \( b_i \leq \lambda \leq c_i \). We take

\[
z^\lambda = (0, c_i, 0, c_i)^T
\]

By Lemma 2, \( z^\lambda \in \text{span}_\oplus(D) \), and we claim again that \( z^\lambda \in \text{span}_\oplus(C(\lambda)) \). We compute

\[
T(z^\lambda, v^i(\lambda)) = \arg \min(-b_i, c_i - 2b_i, -\lambda, -\lambda),
\]

\[
T(z^\lambda, w^i(\lambda)) = \arg \min(-c_i, -c_i, -\lambda, c_i - b_i - \lambda).
\]

We observe that the minimum in (20) is attained by the 3rd and 4th components, while the minimum in (21) is attained by the 1st and 2nd components. The claim follows by Theorem 1.

3. **Acknowledgement**

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**References**


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