The Variety of Principal Minors of Symmetric Matrices and its Set Theoretic Defining Equations

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Geometry and Principal Minors

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Goals

- Let $G \subset GL(V)$, V- vector space over \mathbb{C} . A variety $X \subset \mathbb{P}V$ is a G-variety if $G.X \subset X$.
- Goal 1: Study a prototypical *G*-variety and learn how to study other *G*-varieties which arise in fields such as algebraic statistics, probability theory, signal processing, etc.).
- Goal 2: Solve the Holtz-Sturmfels Conjecture (set theoretic version).

Questions

- A principal minor of a matrix A is the determinant of a submatrix formed by striking out the same rows and columns of A, *i.e.* centered on the diagonal.
- Holtz and Schneider, D. Wagner: When is it possible to prescribe the principal minors of a symmetric matrix?
- Equivalently, when can you prescribe all the eigenvalues of a symmetric matrix and all of its principal submatrices?
- For $n \ge 3$ this is an overdetermined problem : $\binom{n+1}{2}$ versus 2^n .

Examples: 2×2 case

Define a (homogeneous) map: φ : symmetric matrices \rightarrow principal minors:

$$\varphi\left(\left(\begin{array}{cc}a&c\\c&b\end{array}\right),t\right) = [t^2,ta,tb,ab-c^2]$$

When can we go backwards? Given [w, x, y, z] is there a 2 × 2 matrix that has these principal minors? Need to solve: (WLOG assume t = w = 1)

$$x = a$$

$$y = b$$

$$z = ab - c^{2} \Rightarrow c = \pm \sqrt{xy - z}$$

$$\varphi \left(\left(\begin{array}{cc} x & \pm \sqrt{xy - z} \\ \pm \sqrt{xy - z} & y \end{array} \right), 1 \right) = [1, x, y, z]$$

Conclude: Even in the $n \times n$ case, the 0×0 , 1×1 , and 2×2 minors *determine* a symmetric matrix up to the signs of the off-diagonal terms.

Examples 3×3 :

$$\varphi\left(\left(\begin{array}{ccc} x_{11} & x_{12} & x_{13} \\ x_{12} & x_{22} & x_{23} \\ x_{13} & x_{23} & x_{33} \end{array}\right), t\right)$$

$$\begin{bmatrix} t^3, t^2 x_{11}, t^2 x_{22}, t(x_{11} x_{22} - x_{12}^2), \\ t^2 x_{33}, t(x_{11} x_{33} - x_{13}^2), t(x_{22} x_{33} - x_{23}^2), \\ x_{11} x_{22} x_{33} + 2x_{12} x_{13} x_{23} - x_{11} x_{23}^2 - x_{22} x_{13}^2 - x_{33} x_{12}^2 \end{bmatrix}$$

Given $[X^{[000]},X^{[100]},X^{[010]},X^{[110]},X^{[001]},X^{[101]},X^{[011]},X^{[111]}]$ is there a matrix that maps to it?

Count parameters: 7 versus 8 - there must be some relation that holds!

The First Relation

$$\begin{aligned} x_{12}^2 &= X^{100} X^{010} - X^{110} \\ x_{13}^2 &= X^{100} X^{001} - X^{101} \\ x_{23}^2 &= X^{001} X^{010} - X^{011} \end{aligned}$$

$$X^{111} &= X^{100} X^{010} X^{001} - X^{100} x_{23}^2 - X^{010} x_{13}^2 - X^{001} x_{12}^2 + 2x_{12} x_{13} x_{23} \\ & (X^{111} - X^{100} X^{010} X^{001} + X^{100} x_{23}^2 + X^{010} x_{13}^2 + X^{001} x_{12}^2)^2 \\ &= 4(x_{12} x_{13} x_{23})^2 \\ & \left(\begin{array}{c} X^{111} - X^{100} X^{010} X^{001} + X^{100} (X^{001} X^{010} - X^{011}) \\ + X^{010} (X^{100} X^{001} - X^{101}) + X^{001} (X^{100} X^{010} - X^{110}) \end{array} \right)^2 \\ &= 4(X^{100} X^{010} - X^{110}) (X^{100} X^{001} - X^{101}) (X^{001} X^{010} - X^{011}) \end{aligned}$$

$$0 = (X^{111})^2 + (X^{100})^2 (X^{011})^2 + (X^{010})^2 (X^{101})^2 + (X^{110})^2 (X^{001})^2 + 4X^{110} X^{101} X^{011} + 4X^{100} X^{010} X^{001} X^{111} - 2X^{100} X^{011} X^{111} - 2X^{100} X^{010} X^{011} X^{101} - 2X^{010} X^{101} X^{111} - 2X^{100} X^{001} X^{110} X^{011} - 2X^{001} X^{110} X^{111} - 2X^{001} X^{010} X^{101} X^{110}$$

First result

Theorem (Holtz-Sturmfels '07)

All relations among the principal minors of a 3×3 matrix are generated by ...this beautiful degree 4 homogeneous polynomial:

$$\begin{split} (X^{000})^2 (X^{111})^2 + (X^{100})^2 (X^{011})^2 \\ &+ (X^{010})^2 (X^{101})^2 + (X^{110})^2 (X^{001})^2 \\ &+ 4X^{000} X^{110} X^{101} X^{011} + 4X^{100} X^{010} X^{001} X^{111} \\ &- 2X^{000} X^{100} X^{011} X^{111} - 2X^{100} X^{001} X^{011} X^{101} \\ &- 2X^{000} X^{010} X^{101} X^{111} - 2X^{100} X^{001} X^{110} X^{011} \\ &- 2X^{000} X^{001} X^{110} X^{111} - 2X^{001} X^{010} X^{101} X^{110} \end{split}$$

-Cayley's hyperdeterminant of format $2 \times 2 \times 2$. Notice: It is invariant under the action of $\mathfrak{S}_3 \ltimes SL(2) \times SL(2) \times SL(2)!$ The Variety of Principal Minors of Symmetric Matrices

• The variety of principal minors of $n \times n$ symmetric matrices, Z_n , is defined by the following rational map

where Δ_[I](A) is the principal minor of A with rows indicated by I.
Q: Given a vector v of length 2ⁿ, how can you tell whether or not

- Q: Given a vector v of length 2^{-*}, now can you tell whether or not it arose in this way?
- A: test whether v satisfies all the relations in $\mathcal{I}(Z_n)$.

Hidden Symmetry

Theorem (Landsberg, Holtz-Sturmfels)

 Z_n is invariant under the action of $G = \mathfrak{S}_n \ltimes SL(2)^{\times n}$.

- Fact: A variety $X \subset \mathbb{P}^N$ is a G-variety \Leftrightarrow the ideal $\mathcal{I}(X)$ is a G-module.
- Z_n is a subvariety of $\mathbb{P}(V_1 \otimes \cdots \otimes V_n)$, where each $V_i \simeq \mathbb{C}^2$.
- KEY POINT: We must study $\mathcal{I}(Z_n) \subset \text{Sym}(V_1^* \otimes \cdots \otimes V_n^*)$ as a *G*-module!
- Mantra: "Each irreducible module is either in or out!"

Slight Detour: A Geometric Proof of Symmetry

- For non-degenerate $\omega \in \bigwedge^2 \mathbb{C}^n$, the Lagrangian Grassmannian is $Gr_{\omega}(n, 2n) = \{E \in Gr(n, 2n) \mid \omega(v, w) = 0 \; \forall v, w \in E\}.$
- $Gr_{\omega}(n,2n)$ is a homogeneous variety for Sp(2n).
- $Gr_{\omega}(n,2n)$ is the image of the rational map:

$$\psi : \mathbb{P}(S^2 \mathbb{C}^n \oplus \mathbb{C}) \longrightarrow \mathbb{P}\Gamma_n \simeq \mathbb{P}^{\binom{2n}{n} - \binom{2n}{n-2} - 1}$$

 $\{symmetric \ matrix\} \quad \mapsto \quad \{vector \ of \ all \ nonredundant \ minors\}$

- The connection: Z_n is a linear projection of $Gr_{\omega}(n, 2n)$.
- Can use this projection to *find* the symmetry group of Z_n as a subgroup of Sp(2n).
- Try to find projections of homogeneous varieties to study other *G*-varieties.

Multilinear Algebra

- S^d(V₁^{*} ⊗ · · · ⊗ V_n^{*}) = homogeneous degree d polynomials on 2ⁿ variables. It is a module for G = SL(V₁) × · · · × SL(V_n)
- If we choose a basis $\{x_i^0, x_i^1\}$ of $V_i^* \simeq \mathbb{C}^2$ for each *i*, then $V_1^* \otimes \cdots \otimes V_n^*$ has the induced basis $x_1^{\epsilon_1} \otimes \cdots \otimes x_n^{\epsilon_n} =: X^I$.
- Then G acts on $V_1^* \otimes \cdots \otimes V_n^*$ by change of basis in each factor: If $g = (g_1, \ldots, g_n) \in G$, then

$$g.X^I = (g_1.x_1^{\epsilon_1}) \otimes \cdots \otimes (g_n.x_n^{\epsilon_n}),$$

and acts on $S^d(V_1^* \otimes \cdots \otimes V_n^*)$ by the induced action:

$$g.(X^IX^J\dots X^K) = (g.X^I)(g.X^J)\dots (g.X^K)$$

• We have defined the action on a basis of each module, so we can just extend by linearity to get the action on the whole module.

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Geometry and Principal Minor

Representation Theory

• Want to study $\mathcal{I}_d(Z_n) \subset S^d(V_1^* \otimes \cdots \otimes V_n^*).$

• Each irreducible $\mathfrak{S}_n \ltimes SL(2)^{\times n}$ -module in $S^d(V_1^* \otimes \cdots \otimes V_n^*)$ is isomorphic to one indexed by partitions π_i of d of the form :

$$S_{\pi_1}S_{\pi_2}\dots S_{\pi_n} := \bigoplus_{\sigma \in \mathfrak{S}_n} S_{\pi_{\sigma(1)}} V_1^* \otimes S_{\pi_{\sigma(2)}} V_2^* \otimes \dots \otimes S_{\pi_{\sigma(n)}} V_n^*$$

- Can use the combinatorial information π_1, \ldots, π_n to construct the module.
- If M is an irreducible G-module, then $M = \{G.v\}$, some vector v use this as often as possible.
- This gives a finite list of vectors to test for ideal membership!
- Also gives a way to produce many polynomials in $\mathcal{I}(Z_n)$ from one polynomial.

An Example

The module $S_{(2,2)}V\subset V^{\otimes 4}$ is one dimensional, and every vector is a scalar multiple of

$$h = 2X^{0011} - X^{1001} - X^{1010} - X^{0101} - X^{0110} + 2X^{1100}$$

To find a polynomial in $S_{(2,2)}V_1 \otimes S_{(2,2)}V_2 \otimes S_{(2,2)}V_3$, we need to compute $h \otimes h \otimes h$ in $V_1^{\otimes 4} \otimes V_2^{\otimes 4} \otimes V_3^{\otimes 4}$, but we want a polynomial in $S^4(V_1 \otimes V_2 \otimes V_3)$, so we just permute

$$V_1^{\otimes 4} \otimes V_2^{\otimes 4} \otimes V_3^{\otimes 4} \to (V_1 \otimes V_2 \otimes V_3)^{\otimes 4}$$

and symmetrize

$$(V_1 \otimes V_2 \otimes V_3)^{\otimes 4} \to S^4(V_1 \otimes V_2 \otimes V_3)$$

An Example

Finally, we get the result

$$\begin{split} (X^{000})^2 (X^{111})^2 + (X^{100})^2 (X^{011})^2 \\ &+ (X^{010})^2 (X^{101})^2 + (X^{110})^2 (X^{001})^2 \\ &+ 4X^{000} X^{110} X^{101} X^{011} + 4X^{100} X^{010} X^{001} X^{111} \\ &- 2X^{000} X^{100} X^{011} X^{111} - 2X^{100} X^{010} X^{011} X^{101} \\ &- 2X^{000} X^{010} X^{101} X^{111} - 2X^{100} X^{001} X^{110} X^{011} \\ &- 2X^{000} X^{001} X^{110} X^{111} - 2X^{001} X^{010} X^{101} X^{110} \end{split}$$

In fact, this is Cayley's hyperdeterminant of format $2 \times 2 \times 2$! It's an irreducible degree 4 polynomial on 8 variables. It is invariant under the action of $\mathfrak{S}_3 \ltimes SL(2) \times SL(2) \times SL(2)$. It generates the module $S_{(2,2)}S_{(2,2)}S_{(2,2)}$. It is the single equation defining the hypersurface Z_3 .

Rephrasing of Previous Results

Theorem (Holtz-Sturmfels)

 $\mathcal{I}(Z_3)$ is generated in degree 4 by $S_{(2,2)}S_{(2,2)}S_{(2,2)}$ (Cayley's Hyperdeterminant of format $2 \times 2 \times 2$).

Theorem (H-S)

 $\mathcal{I}(Z_4)$ is generated in degree 4 by $S_{(4)}S_{(2,2)}S_{(2,2)}S_{(2,2)}$ (A hyperdeterminantal module).

Remark: $S_{(4)}S_{(2,2)}S_{(2,2)}S_{(2,2)}$ is the span of the *G*-orbit of the $2 \times 2 \times 2$ hyperdeterminant on the variables $X^{[***0]}$.

Conjecture (H-S)

 $\mathcal{I}(Z_n)$ is generated in degree 4 by $S_{(4)} \dots S_{(4)} S_{(2,2)} S_{(2,2)} S_{(2,2)}$ (the hyperdeterminantal module).

A Limit of the Computer's Usefulness

- For n = 3: A single irreducible degree 4 polynomial on 8 variables cuts out the irreducible hypersurface in P⁷.
- For n = 4: 20 degree 4 polynomials on 16 variables. Macaulay2 \Rightarrow the ideal is prime and has the correct dimension. But Z_4 is an irreducible variety + some facts from comm. alg. \Rightarrow done.
- For n = 5: 250 degree 4 polynomials on 32 variables. Sadly, the computer has not yet told me whether or not this ideal is prime.
- For n = 6: 2500 degree 4 polynomials on 64 variables. :-(
- For n = n: $\binom{n}{3}5^{n-3}$ degree 4 polynomials on 2^n variables. What can we say in general without the computer?

New Results

Theorem (-)

Let $HD := \{\mathfrak{S}_n \ltimes SL(2)^{\times n} . hyp_{123}\} = S_{(4)} \dots S_{(4)}S_{(2,2)}S_{(2,2)}S_{(2,2)}$. The variety Z_n is cut out set theoretically by the hyperdeterminantal module.

$$\mathcal{V}(HD) = Z_n.$$

- To prove that $Z_n \subset \mathcal{V}(HD)$, show that hyp, a highest weight vector for the irreducible module M, vanishes on every point of Z_n . Follows from 3×3 case.
- To prove that $Z_n \supset \mathcal{V}(HD)$, a more geometric understanding of the zero set, $\mathcal{V}(HD)$, is needed.

Outline of proof of main theorem

- Want to show $\mathcal{V}(HD) \subset \mathbb{Z}_n$ do induction on n.
- Give a geometric characterization of $\mathcal{V}(HD)$.
- Attempt to construct a matrix $A \in S^2 \mathbb{C}^n$ that maps to $z \in \mathcal{V}(HD)$.
- Identify possible obstructions as *G*-modules.
- Identify the space of obstructions geometrically.
- Show $\mathcal{V}(HD)$ also contains the space of obstructions.

Applications outside of geometry

- Spectral graph theory.
- Probability theory covariance of random variables.
- Statistical physics determinantal point processes.
- Matrix theory P-matrices, GKK- τ matrices.

Spectral Graph Theory

Let Γ be a graph with

• vertex set
$$Q_0 = \{v_1, \ldots, v_n\}$$

• edge set
$$Q_1 = \{e_{i,j} \mid \overrightarrow{v_i v_j} \in \Gamma\}.$$

The graph Laplacian of an undirected graph is a matrix

$$\Delta(\Gamma)_{i,j} = \begin{cases} -1 & \text{if } i \neq j \text{ and } e_{i,j} \in Q_1 \\ 0 & \text{if } i \neq j \text{ and } e_{i,j} \notin Q_1 \\ deg(v_i) & \text{if } i = j \end{cases}$$

The principal minors of $\Delta(\Gamma)$ are invariants of the graph, in fact:

Theorem (Kirchoff's Matrix-Tree theorem (~1850's)) Any $(n-1) \times (n-1)$ principal minor of $\Delta(\Gamma)$ counts the number of spanning trees of Γ .

Spectral Graph Theory

There are many generalizations of the Matrix-Tree Theorem, such as

Theorem (Matrix-Forest Theorem)

 $\Delta(\Gamma)_S^S = number \text{ of spanning forests of } \Gamma \text{ rooted at vertices indexed by } S, where \Delta(\Gamma)_S^S \text{ is the principal minor of } \Delta(\Gamma) \text{ indexed by } S.$

The $\Delta(\Gamma)_S^S$ are graph invariants. The relations among principal minors are then also relations among these graph invariants.

Corollary (Corollary to Main Theorem)

There exists an undirected weighted graph Γ with invariants $[v] \in \mathbb{P}^{2^n-1}$ specified by the principal minors of a symmetric matrix $\Delta_{wt}(\Gamma)$ if and only if [v] is a zero of all the polynomials in the hyperdeterminantal module.

Concluding Remarks

- This problem shows how representation theory and geometry can be used to prove exciting new results.
- We resolved the set theoretic version of the Holtz-Sturmfels conjecture, but more work needs to be done in order to prove the ideal theoretic version.
- Thank you for attending! Special thanks to my thesis advisor, J.M. Landsberg.

Characterizing the zero set of $\mathcal{V}(HD)$ via augmentation

• Notice that
$$HD_n = \underbrace{S_{(4)} \dots S_{(4)}}_{n-3} S_{(2,2)} S_{(2,2)} S_{(2,2)}$$
 and
 $HD_{n+1} = \underbrace{S_{(4)} \dots S_{(4)}}_{n-2} S_{(2,2)} S_{(2,2)} S_{(2,2)}$ is still degree 4.

• What can we say about zero set of an augmented ideal $\mathcal{V}(\mathcal{I}_d(X) \otimes S^d V^*)$ based on $\mathcal{V}(\mathcal{I}_d(X))$?

Lemma (inspired by Landsberg-Manivel lemma regarding prolongation)

Let $X \subset \mathbb{P}W$ and let $\tilde{X} = \mathcal{V}(\mathcal{I}_d(X))$ (notation).

$$\mathcal{V}(\mathcal{I}_d(X) \otimes S^d V^*) = Seg(\tilde{X} \times \mathbb{P}V) \cup \bigcup_{L \subset \tilde{X}} \mathbb{P}(L \otimes V),$$

where $L \subset X$ are linear subspaces.

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Geometry and Principal Minor

What does this buy us?

Consequence

Assume that $HD = \bigoplus_i HD_i \otimes S^d V_i \subset S^d(V_1 \otimes \cdots \otimes V_n)$ and $V_i \simeq \mathbb{C}^2$, then

$$\mathcal{V}(HD) = \bigcap_{i=1}^{n} \left(\bigcup_{L \subset V(HD_i)} \mathbb{P}(L \otimes V_i) \right).$$

- Suppose $z \in \mathcal{V}(HD) = \mathcal{V}(\bigoplus_i HD_i \otimes S^d V_i)$, and assume for induction that $\mathcal{V}(HD_i) \simeq Z_{n-1}$.
- Then our geometric realization gives n different expressions for z,

$$z = \varphi([A^{(i)}, t^{(i)}]) \otimes x_i^0 + \varphi([B^{(i)}, s^{(i)}]) \otimes x_i^1, \quad \text{(no summation)}$$

where $A^{(i)}, B^{(i)}$ are $n - 1 \times n - 1$ symmetric matrices, and $\{x_i^0, x_i^1\} = V_i$.

• If we can use this information to build an $n \times n$ matrix A so that $\varphi([A, t]) = z$, we will have proved the theorem.

Building a matrix

We have n expressions

$$z = \varphi([A^{(i)}, t^{(i)}]) \otimes x_i^0 + \varphi([B^{(i)}, s^{(i)}]) \otimes x_i^1,$$

and the term $\varphi([A^{(1)}, t^{(1)}]) \otimes x_1^0$ can be thought of as the principal minors (not involving the first row and column) of the matrix

$$A(\overrightarrow{x_{1}}) = \begin{pmatrix} x_{1,1} & x_{1,2} & x_{1,3} & \dots & x_{1,n} \\ x_{1,2} & a_{1,2}^{(1)} & a_{2,2}^{(1)} & \dots & a_{2,n}^{(1)} \\ \vdots & \vdots & \vdots & \vdots \\ x_{1,n} & a_{1,n}^{(1)} & a_{2,n}^{(1)} & \dots & a_{n,n}^{(1)} \end{pmatrix}$$

where $x_{1,i}$ are variables, and the entries of $A^{(1)} = (a_{i,j}^{(1)})$, are fixed. The other expressions $\varphi([A^{(i)}, t^{(i)}]) \otimes x_i^0$ have a similar interpretation.

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Building a matrix

- The 1 × 1 principal minors determine the diagonal entries and the 2×2 principal minors are all of the form $a_{i,i}a_{j,j} a_{i,j}^2$ the 2 × 2 principal minors determine the off diagonal entries up to sign.
- We know that the principal minors $\Delta_I(A(\vec{x_i}))$ and $\Delta_I(A(\vec{x_j}))$ agree whenever $i, j \notin I$.
- Our question comes down to whether we can make consistent choices so that the matrices A(xi) agree.
- It suffices to prove that if we fix $A^{(1)}$, that we can choose $\overrightarrow{x_1}$ and $A^{(i)}$ so that all of the principal minors agree where the matrices overlap.

- Construct $A(\overrightarrow{x_i})^{(j)}$, by deleting the j^{th} row and column.
- By induction, it suffices to consider

$$A(x_{1,2}) = \begin{pmatrix} a_{1,1} & x_{1,2} & a_{1,3} & \dots & a_{1,n} \\ x_{1,2} & a_{2,2} & \dots & \dots & a_{2,n} \\ a_{1,3} & \vdots & \ddots & & \vdots \\ \vdots & \vdots & & \ddots & \vdots \\ a_{1,n} & a_{2,n} & \dots & & a_{n,n} \end{pmatrix},$$

and show that we can pick $x_{1,2}$ so that all of the principal minors of $A(\overrightarrow{x_i})^{(j)}$ agree.

• We will have only determined that the matrix $A(x_{1,2})$ has all the correct principal minors (matching our point $z \in \mathcal{V}(HD)$) except possibly the determinant.

Almost...

Lemma (The Almost Lemma, $n \ge 4$.)

Suppose $[z] = [z_I X^I] \in \mathcal{V}(HD)$, and $[v_A] = [v_{A,I} X^I] = [\varphi([A, t])] \in Z_n$ are such that $z_I = v_{A,I}$ for all $I \neq [1, \ldots, 1]$. If $z_{[1,\ldots,1]} \neq v_{A,[1,\ldots,1]}$, then

$$[z] \in \bigcup_{\substack{|I_s| \leq 2\\ 1 \leq s \leq m}} \left(Seg(\mathbb{P}V_{I_1} \times \dots \times \mathbb{P}V_{I_m}) \right) \subset Z_n.$$

We have essentially made a reduction to a problem in a single variable. Once the obstructions to solving this problem are identified as a G-module, the proof of this lemma is an application of the geometric characterization above.

Almost...but what does this buy me?

The lemma says that $Seg(\mathbb{P}V_{I_1} \times \cdots \times \mathbb{P}V_{I_m}) \subset Z_n$.

- In fact, every point in $Seg(\mathbb{P}V_{I_1} \times \cdots \times \mathbb{P}V_{I_m}) \subset Z_n$ comes from a block diagonal matrix with only 1×1 and 2×2 blocks.
- Such a matrix is a special case of a symmetric tri-diagonal matrix, and it's a fact that none of its principal minors depend on the sign of the off diagonal terms.
- We use this fact iteratively in our induction for the proof of the final lemma.