# Efficient recognition of totally nonnegative cells

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# The nonnegative world

- A matrix is **totally positive** if each of its minors is positive.
- A matrix is **totally nonnegative** if each of its minors is nonnegative.

# History

- Fekete (1910s)
- Gantmacher and Krein, Schoenberg (1930s): small oscillations, eigenvalues
- Karlin and McGregor (1950s): statistics, birth and death processes
- Lindström (1970s): planar networks
- Gessel and Viennot (1985): binomial determinants, Young tableaux
- Gasca and Peña (1992): optimal checking
- Lusztig (1990s): reductive groups, canonical bases
- Fomin and Zelevinsky (1999/2000): survey articles (eg Math Intelligencer)
- Postnikov (2007): the totally nonnegative grassmannian

#### Examples

(1)	1	1	1	N .	(1)	1	0	0 \	١	/ 5	6	3	0 \
1	2	4	8		1	2	1	0		4	7	4	0
1	3	9	27		1	3	3	1		1	4	4	2
$\setminus 1$	4	16	64 /	/	$\setminus 1$	4	6	4 /	/	0	1	2	3 /

¿ How much work is involved in checking if a matrix is totally positive?

Eg. n = 4: we need to compute 69 minors.

#minors = 
$$\sum_{k=1}^{n} {\binom{n}{k}}^2 = {\binom{2n}{n}} - 1 \approx \frac{4^n}{\sqrt{\pi n}}$$

by using Stirling's approximation

$$n! \approx \sqrt{2\pi n} \frac{n^n}{e^n}$$

**Planar networks** Consider a directed graph with no directed cycles, n sources and n sinks.



 $M = (m_{ij})$  where  $m_{ij}$ is the number of paths from source  $s_i$  to sink  $t_j$ .



Edges directed left to right.

**Notation** The minor formed by using rows from a set I and columns from a set J is denoted by  $[I \mid J]$ .

Theorem (Lindström)

The path matrix of any planar network is totally nonnegative. In fact, the minor  $[I \mid J]$  is equal to the number of families of non-intersecting paths from sources indexed by I and sinks indexed by J.

If we allow weights on paths then even more is true.

Theorem (Brenti)

Every totally nonnegative matrix is the weighted path matrix of some planar network.

#### $2 \times 2$ case

The matrix

$$\left(\begin{array}{cc}a&b\\c&d\end{array}\right)$$

has five minors:  $a, b, c, d, \Delta := ad - bc$ .

If  $b, c, d, \Delta = ad - bc > 0$  then

$$a = \frac{\Delta + bc}{d} > 0$$

so it is sufficient to check **four** minors.

# **Testing Total Positivity**

**Theorem** (Fekete, 1913) A matrix is totally positive if each of its **solid minors** is positive.

Solid minors: [i + 1, ..., i + t | j + 1, ..., j + t].

Examples: [1, 2, 3 | 2, 3, 4] and [2, 3, 4 | 2, 3, 4] are solid, whereas [1, 2, 4 | 1, 2, 3] isn't.

**Theorem** (Gasca and Peña, 1992) A matrix is totally positive if each of its **initial minors** is positive.

*Initial minors*: solid minors with i = 0 or j = 0.

Examples: [1,2,3 | 2,3,4] is initial, whereas [2,3,4 | 2,3,4] isn't.

Question: What about TNN matrices?

#### Totally nonnegative cells

Let  $\mathcal{M}_{m,p}^{\mathsf{tnn}}$  be the set of totally nonnegative  $m \times p$  real matrices.

Let Z be a subset of minors. The **cell**  $S_Z^o$  is the set of matrices in  $\mathcal{M}_{m,p}^{\mathsf{tnn}}$  for which the minors in Z are zero (and those not in Z are nonzero).

Some cells may be empty. The space  $\mathcal{M}_{m,p}^{\mathsf{tnn}}$  is partitioned by the non-empty cells.

**Example:** 
$$\begin{pmatrix} 1 & 1 \\ 1 & 1 \end{pmatrix}$$
 is TNN and belongs to the cell  $S^{\circ}_{\{[12|12]\}}$ .

A trivial example In  $\mathcal{M}_{2,1}^{tnn}$ , there are only 2 minors: [1|1] and [2|1]. Hence there are  $2^2$  cells:

$$S_{\{\emptyset\}}^{\circ} = \{ \begin{pmatrix} x \\ y \end{pmatrix} \mid x, y > 0 \}.$$
$$S_{\{[1|1]\}}^{\circ} = \{ \begin{pmatrix} 0 \\ y \end{pmatrix} \mid y > 0 \}.$$
$$S_{\{[2|1]\}}^{\circ} = \{ \begin{pmatrix} x \\ 0 \end{pmatrix} \mid x > 0 \}.$$
$$S_{\{[1|1],[2|1]\}}^{\circ} = \{ \begin{pmatrix} 0 \\ 0 \end{pmatrix} \}.$$

Note that there are no empty cell.

**Example** In  $\mathcal{M}_2^{tnn}$  the cell  $S^{\circ}_{\{[2|2]\}}$  is empty.

For, suppose that 
$$\begin{pmatrix} a & b \\ c & d \end{pmatrix}$$
 is the and  $d = 0$ .

Then  $a, b, c \ge 0$  and also  $ad - bc \ge 0$ .

Thus,  $-bc \ge 0$  and hence bc = 0 so that b = 0 or c = 0.

**Exercise** There are 14 non-empty cells in  $\mathcal{M}_2^{tnn}$ .

# Cauchon diagrams

A **Cauchon diagram** on an  $m \times p$  array is an  $m \times p$  array of squares coloured either black or white such that for any square that is coloured black the following holds: Either each square strictly to its left is coloured black, or each square strictly above is coloured black.

Here are an example and a non-example





- Postnikov (arXiv:math/0609764) There is a bijection between Cauchon diagrams on an  $m \times p$  array and non-empty cells  $S_Z^{\circ}$  in  $\mathcal{M}_{m,p}^{\mathsf{tnn}}$ .
- For 2 × 2 matrices, this says that there is a bijection between Cauchon diagrams on 2 × 2 arrays and non-empty cells in  $\mathcal{M}_2^{tnn}$ .

# $2 \times 2$ Cauchon Diagrams







#### A first link between TNN and Cauchon diagrams

Let C be a Cauchon diagram. We say that  $(i, \alpha) \in C$  if  $(i, \alpha)$  is black in C

We say that  $X = (x_{i,\alpha}) \in \mathcal{M}_{m,p}(\mathbb{R})$  is a Cauchon matrix associated to the Cauchon diagram C provided that for all  $(i, \alpha) \in [1, m] \times [1, p]$ , we have  $x_{i,\alpha} = 0$  if and only if  $(i, \alpha) \in C$ .

**Lemma** Every totally nonnegative matrix over  $\mathbb{R}$  is a Cauchon matrix.

**Proof** Let  $X = (x_{i,\alpha})$  be a tnn matrix. Suppose that some  $x_{i,\alpha} = 0$ , and that  $x_{k,\alpha} > 0$  for some k < i. Let  $\gamma < \alpha$ . We need to prove that  $x_{i,\gamma} = 0$ . As X is tnn, we have  $-x_{k,\alpha}x_{i,\gamma} = \det\begin{pmatrix} x_{k,\gamma} & x_{k,\alpha} \\ x_{i,\gamma} & x_{i,\alpha} \end{pmatrix} \ge 0$ . As  $x_{k,\alpha} > 0$ , this forces  $x_{i,\gamma} \le 0$ . But since X is tnn, we also have  $x_{i,\gamma} \ge 0$ , so that  $x_{i,\gamma} = 0$ , as desired.

**Postnikov's Algorithm** starts with a Cauchon diagram and produces a planar network. The family of minors associated to this Cauchon diagram is the set of minors that vanish on the path matrix associated to this planar network. The associated TNN cell is nonempty.

Example



<sup>2</sup>This path matrix is TNN by Lindström Lemma. The only minor that vanishes is [123|123]. So {[123|123]} defines a nonempty cell.

# Deleting Derivations Algorithm = Cauchon reduction

#### Two algorithms

**Deleting derivations algorithm:** 

$$\left(\begin{array}{cc}a&b\\c&d\end{array}\right)\longrightarrow \left(\begin{array}{cc}a-bd^{-1}c&b\\c&d\end{array}\right)$$

**Restoration algorithm**:

$$\left(\begin{array}{cc}a&b\\c&d\end{array}\right)\longrightarrow \left(\begin{array}{cc}a+bd^{-1}c&b\\c&d\end{array}\right)$$

# Step $(j,\beta)$

Fix a row-index j and a column-index  $\beta$ . We define a map

$$f_{j,\beta}: \mathcal{M}_{m,p}(K) \to \mathcal{M}_{m,p}(K)$$

by

$$f_{j,\beta}((x_{i,\alpha})) = (x'_{i,\alpha}) \in \mathcal{M}_{m,p}(K),$$

where

$$x'_{i,\alpha} := \begin{cases} x_{i,\alpha} - x_{i,\beta} x_{j,\beta}^{-1} x_{j,\alpha} & \text{if } x_{j,\beta} \neq 0, \ i < j \text{ and } \alpha < \beta \\ x_{i,\alpha} & \text{otherwise.} \end{cases}$$

We set 
$$M^{(k,\gamma)} := f_{k,\gamma} \circ \cdots \circ f_{m,p-1} \circ f_{m,p}(M).$$

 $M^{(1,1)}$  is called the matrix obtained from M by the Deleting Derivations Algorithm.



with 
$$x'_{i,\alpha} := x_{i,\alpha} - x_{i,\beta} x_{j,\beta}^{-1} x_{j,\alpha}$$

ie 
$$x_{i,\alpha} := x'_{i,\alpha} + x_{i,\beta} x_{j,\beta}^{-1} x_{j,\alpha}$$

#### An example

Set  $M = \begin{pmatrix} 3 & 2 & 1 \\ 3 & 3 & 0 \\ 1 & 1 & 1 \end{pmatrix}$ . Then  $M^{(3,3)} = f_{3,3}(M)$ . The pivot is the entry in position (3,3). The pivot is nonzero, so we have to

entry in position (3,3). The pivot is nonzero, so we have to change all entries that are strictly North-West of (3,3):

$$M = \begin{pmatrix} 3 & 2 & | & 1 \\ 3 & 3 & 0 \\ \hline 1 & 1 & 1 \end{pmatrix} \longrightarrow M^{(3,3)} = \begin{pmatrix} 2 & 1 & | & 1 \\ 3 & 3 & 0 \\ \hline 1 & 1 & 1 \end{pmatrix}.$$

And then we continue

$$M^{(3,3)} = \begin{pmatrix} 2 & 1 & 1 \\ 3 & 3 & 0 \\ \hline 1 & 1 & 1 \end{pmatrix} \longrightarrow M^{(3,2)} = \begin{pmatrix} 1 & 1 & 1 \\ 0 & 3 & 0 \\ \hline 1 & 1 & 1 \end{pmatrix}$$

For the next step, observe that there is nothing strictly North-West of the box (3, 1). Hence

$$M^{(3,2)} = \begin{pmatrix} 1 & 1 & 1 \\ 0 & 3 & 0 \\ \hline 1 & 1 & 1 \end{pmatrix} \longrightarrow M^{(3,1)} = \begin{pmatrix} 1 & 1 & 1 \\ 0 & 3 & 0 \\ \hline 1 & 1 & 1 \end{pmatrix}$$

For the next step, the pivot is in position (2,3). As the pivot is 0, nothing is changing, ie:

$$M^{(3,1)} = \begin{pmatrix} 1 & 1 & 1 \\ 0 & 3 & 0 \\ 1 & 1 & 1 \end{pmatrix} \longrightarrow M^{(2,3)} = \begin{pmatrix} 1 & 1 & 1 \\ 0 & 3 & 0 \\ 1 & 1 & 1 \end{pmatrix}$$

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For the next step, the pivot is in position (2,2). As the pivot is nonzero, we have to change the entries that are stictly North-West of (2,2):

$$M^{(2,3)} = \begin{pmatrix} 1 & 1 & 1 \\ 0 & 3 & 0 \\ 1 & 1 & 1 \end{pmatrix} \longrightarrow M^{(2,2)} = \begin{pmatrix} 1 & 1 & 1 \\ 0 & 3 & 0 \\ 1 & 1 & 1 \end{pmatrix}.$$

The last few steps are trivial as in each case there is nothing strictly North-West of the pivot. Hence we have:

$$M^{(1,1)} = \left(\begin{array}{rrrr} 1 & 1 & 1 \\ 0 & 3 & 0 \\ 1 & 1 & 1 \end{array}\right).$$

#### **TNN Matrices and DD algorithm**

Recall that  $X = (x_{i,\alpha}) \in \mathcal{M}_{m,p}(\mathbb{R})$  is a Cauchon matrix associated to the Cauchon diagram C provided that for all  $(i,\alpha) \in [1,m] \times [1,p]$ , we have  $x_{i,\alpha} = 0$  if and only if  $(i,\alpha) \in C$ .

**Goodearl-L.-Lenagan** Let M be a matrix with real entries. We can apply the deleting derivation algorithm to M. Let  $N = M^{(1,1)}$  denote the resulting matrix.

Then M is TNN iff the matrix N is nonnegative and Cauchon.

## An example

Set 
$$M = \begin{pmatrix} 11 & 4 & 2 \\ 4 & 2 & 1 \\ 2 & 1 & 1 \end{pmatrix}$$
. Then  $M^{(3,3)} = \begin{pmatrix} 7 & 2 & 2 \\ 2 & 1 & 1 \\ 2 & 1 & 1 \end{pmatrix}$ ,

$$M^{(3,1)} = M^{(3,2)} = \begin{pmatrix} 3 & 2 & 2 \\ 0 & 1 & 1 \\ 2 & 1 & 1 \end{pmatrix}, \ M^{(2,3)} = \begin{pmatrix} 3 & 0 & 2 \\ 0 & 1 & 1 \\ 2 & 1 & 1 \end{pmatrix}, \text{ and}$$

$$M^{(1,1)} = M^{(1,2)} = M^{(1,3)} = M^{(2,1)} = M^{(2,2)} = \begin{pmatrix} 3 & 0 & 2 \\ 0 & 1 & 1 \\ 2 & 1 & 1 \end{pmatrix}$$

So M is TNN as  $M^{(1,1)}$  is nonnegative and its zeroes form a Cauchon diagram.

#### Application 1: new proof of Brenti's Theorem

Recall that 
$$M = \begin{pmatrix} 11 & 4 & 2 \\ 4 & 2 & 1 \\ 2 & 1 & 1 \end{pmatrix}$$
 is TNN and  $M^{(1,1)} = \begin{pmatrix} 3 & 0 & 2 \\ 0 & 1 & 1 \\ 2 & 1 & 1 \end{pmatrix}$ 

From  $M^{(1,1)}$  we can deduce the following weighted planar network



# TNN cells

**Goodearl-L.-Lenagan** Let M and N be two real  $m \times p$  matrices. Then M and N are TNN and in the same cell if and only if  $M^{(1,1)}$  and  $N^{(1,1)}$  are nonnegative and Cauchon associated to the same Cauchon diagram.

So the TNN cells are the fibres of the map  $\pi$  that sends a TNN matrix M to the Cauchon diagram associated to  $M^{(1,1)}$ .

 $\pi^{-1}(C)$  is the TNN cell associated to the Cauchon diagram C.

The TP cell corresponds to the all white Cauchon diagram, ie a matrix M is TP iff  $M^{(1,1)}$  is positive.

Approximation of TNN matrices by TP matrices



Problem:  $N_{\varepsilon}$  does NOT tend to M when  $\varepsilon$  tends to 0.

Example: 
$$M = \begin{pmatrix} 1 & 0 \\ 1 & 0 \end{pmatrix} = M^{(1,1)}, \quad N_{\epsilon}^{(1,1)} = \begin{pmatrix} 1 & \epsilon \\ 1 & \epsilon \end{pmatrix}$$
, from which the restoration algorithm produces  $N_{\epsilon} = \begin{pmatrix} 2 & \epsilon \\ 1 & \epsilon \end{pmatrix}$ .

#### Approximation of TNN matrices by TP matrices



# Approximation of TNN matrices by TP matrices

$$M := \begin{pmatrix} 4 & 2 & 1 \\ 3 & 2 & 1 \\ 1 & 1 & 1 \\ 1 & 1 & 1 \end{pmatrix}, \quad M^{(1,1)} = \begin{pmatrix} 1 & 0 & 1 \\ 1 & 1 & 1 \\ 0 & 0 & 1 \\ 1 & 1 & 1 \end{pmatrix}, \quad N^{(1,1)}_{\epsilon} = \begin{pmatrix} 1 & \epsilon^{1024} & 1 \\ 1 & 1 & 1 \\ \epsilon^{32} & \epsilon^{16} & 1 \\ 1 & 1 & 1 \end{pmatrix},$$

from which the restoration algorithm produces

$$N_{\epsilon} = \begin{pmatrix} 4 + 2\epsilon^{16} + \epsilon^{32} + 2\epsilon^{1024} + \epsilon^{1040} & 2 + \epsilon^{1024} + \epsilon^{16} & 1\\ 3 + 2\epsilon^{16} + \epsilon^{32} & 2 + \epsilon^{16} & 1\\ 1 + \epsilon^{16} + \epsilon^{32} & 1 + \epsilon^{16} & 1\\ 1 & 1 & 1 \end{pmatrix}.$$

## TNN versus Quantum

**Goodearl-L.-Lenagan (2011)** Let  $\mathcal{F}$  be a family of minors in the coordinate ring of  $\mathcal{M}_{m,p}(\mathbb{C})$ , and let  $\mathcal{F}_q$  be the corresponding family of quantum minors in  $\mathcal{O}_q(\mathcal{M}_{m,p}(\mathbb{C}))$ . Then the following are equivalent:

- 1. The totally nonnegative cell associated to  $\mathcal{F}$  is non-empty.
- 2.  $\mathcal{F}_q$  is the set of all quantum minors that belong to torusinvariant prime in  $\mathcal{O}_q(\mathcal{M}_{m,p}(\mathbb{C}))$ .

#### Application: TNN test

**Theorem** (Gasca and Peña, 1992) A matrix is totally positive if each of its **initial minors** is positive.

*Initial minors*: solid minors with i = 0 or j = 0.

Examples: [1,2,3 | 2,3,4] is initial, whereas [2,3,4 | 2,3,4] isn't.

In the following, we give a criterion for a real matrix to be TNN and belong to a given cell. Our criterion generalises Gasca and Peña's Theorem.

#### Lacunary sequence

Let C be a Cauchon diagram. We say that a sequence

 $((i_0, \alpha_0), (i_1, \alpha_1), ..., (i_t, \alpha_t))$ 

is a lacunary sequence with respect to C if the following conditions hold:

1.  $t \ge 0;$ 

2. the boxes  $(i_1, \alpha_1)$ ,  $(i_2, \alpha_2)$ , ...,  $(i_t, \alpha_t)$  are white in C;

3.  $1 \le i_0 < i_1 < \cdots < i_t \le m$  and  $1 \le \alpha_0 < \alpha_1 < \cdots < \alpha_t \le p$ ;

4. If  $i_t < i \le m$  and  $\alpha_t < \alpha \le p$ , then  $(i, \alpha)$  is a black box in C;

#### Lacunary sequence: Axiom 5

- 5. Let  $s \in \{0, ..., t 1\}$ . Then:
  - either  $(i, \alpha)$  is a black box in C for all  $i_s < i < i_{s+1}$  and  $\alpha_s < \alpha$ ,
  - or  $(i, \alpha)$  is a black box in C for all  $i_s < i < i_{s+1}$  and  $\alpha_0 \le \alpha < \alpha_{s+1}$ ;

# Axiom 5



where 
$$x_{s}^{+} := x_{s+1}$$
 and  $x_{k} := (i_{k}, \alpha_{k})$ .

#### Lacunary sequence: Axiom 6

- 6. Let  $s \in \{0, ..., t 1\}$ . Then:
  - either  $(i,\alpha)$  is a black box in C for all  $i_s < i$  and  $\alpha_s < \alpha < \alpha_{s+1},$
  - or  $(i, \alpha)$  is a black box in C for all  $i < i_{s+1}$  and  $\alpha_s < \alpha < \alpha_{s+1}$ .

# Axiom 6



where 
$$x_{s}^{+} := x_{s+1}$$
.

#### Example of lacunary sequence



One easily checks that ((1,1), (3,2)) is a lacunary sequence starting at (1,1). Note however that ((1,1), (2,3)) and ((1,1), (3,3)) are not lacunary sequences.

#### **Existence of lacunary sequences**

**Lemma** Fix a Cauchon diagram *C*. Then for any  $(j,\beta) \in [1,m] \times [1,p]$ , there exists a lacunary sequence  $((j,\beta), (i_1,\alpha_1), ..., (i_t,\alpha_t))$  starting at  $(j,\beta)$ .

# An example



((1,1),(3,2))	((1,2),(2,3)) or ((1,2),(3,3))	((1,3))
((2,1),(3,2))	((2,2),(3,3))	((2,3))
((3,1))	((3,2))	((3,3))

#### **Existence of lacunary sequences**

There is actually an algorithm that produces a lacunary sequence starting at any box. For, imagine that we have started constructing a lacunary sequence:  $((i_0, \alpha_0), (i_1, \alpha_1), ..., (i_t, \alpha_t) = (j, \beta))$ . And assume that there is a white box which is strictly south-east of  $(j, \beta)$  (so that the above is not a lacunary sequence). Then we can construct the next element in the sequence by distinguishing between 3 cases.

Case 1: all boxes  $(i, \alpha)$  with i > j and  $\alpha \leq \beta$  are black



Case 2: all boxes  $(i, \alpha)$  with  $i \leq j$  and  $\alpha > \beta$  are black





Case 3: we are not in cases 1 nor 2

#### **TNN** criteria

Fix a Cauchon diagram C. For all  $(j,\beta) \in [1,m] \times [1,p]$ , choose a lacunary sequence  $((j,\beta), (i_1,\alpha_1), ..., (i_t,\alpha_t))$  starting at  $(j,\beta)$ , and set

$$\Delta_{j,\beta}^C := [j < i_1 < \cdots < i_t \mid \beta < \alpha_1 < \cdots < \alpha_t] \in \mathcal{O}(\mathcal{M}_{m,p}(\mathbb{C})).$$

**L.-Lenagan** Let  $M \in \mathcal{M}_{m,p}(\mathbb{R})$ . TFAE

- 1. M is TNN and belongs to the TNN cell parametrised by C.
- 2. For all  $(j,\beta) \in [1,m] \times [1,p]$ , we have  $\Delta_{j,\beta}^C(M) = 0$  if  $(j,\beta) \in C$ and  $\Delta_{j,\beta}^C(M) > 0$  if  $(j,\beta) \notin C$ .

This test only involves  $m \times p$  minors. This generalises the result of Gasca and Peña.

# An example



#### TNN criteria: sketch of proof

Fix a Cauchon diagram C. For all  $(j,\beta) \in [1,m] \times [1,p]$ , choose a lacunary sequence  $((j,\beta), (i_1,\alpha_1), ..., (i_t,\alpha_t))$  starting at  $(j,\beta)$ , and set

 $\Delta_{j,\beta}^C := [j < i_1 < \cdots < i_t \mid \beta < \alpha_1 < \cdots < \alpha_t] \in \mathcal{O}(\mathcal{M}_{m,p}(\mathbb{C})).$ Let  $M \in \mathcal{M}_{m,p}(\mathbb{R})$ . If one of the following conditions is satisfied

- 1. M is TNN and belongs to the TNN cell parametrised by C;
- 2. For all  $(j,\beta) \in [1,m] \times [1,p]$ , we have  $\Delta_{j,\beta}^C(M) = 0$  if  $(j,\beta) \in C$ and  $\Delta_{j,\beta}^C(M) > 0$  if  $(j,\beta) \notin C$ ;

then

$$\Delta_{j,\beta}^C(M) = t_{j,\beta} \cdot t_{i_1,\alpha_1} \cdots t_{i_t,\alpha_t},$$

where  $M^{(1,1)} = (t_{i,\alpha}).$