

Problem Set 1
Due on Friday Sept 13

All non-starred problems are due on the above date. Starred problems can be handed in anytime before December 6.

As usual, TNN means totally nonnegative, and TP means totally positive. Also $[n] := \{1, 2, \dots, n\}$.

Problem 1.

- (1) Let A be $n \times m$ and B be $m \times n$. Prove the Cauchy-Binet identity directly (i.e. using linear algebra):

$$\det(AB) = \sum_K \det(A_{[n],K}) \det(B_{K,[n]})$$

where $K \subset \{1, 2, \dots, m\}$ varies over all subsets of size n .

- (2) Use (a) to show that the set of TNN $n \times n$ matrices form a semigroup under matrix multiplication.
- (3) Suppose N is a planar network with n sources and m sinks, and let N' be a planar network with m sources and n sinks. Let $A = M(N)$ and $B = M(N')$. Interpret the Cauchy-Binet identity in terms of non-intersecting paths. Can you deduce the Cauchy-Binet identity (for *all* matrices, not just TNN ones) in this way?

Problem 2. It may help to know Descartes' "rule of signs" for this problem.

- (1) Suppose $0 < x_1 < x_2 < \dots < x_n$. Prove that the $n \times n$ matrix $A = (a_{ij})$ with entries

$$a_{ij} = x_i^j$$

is TP.

- (2) Suppose $x_1 < x_2 < \dots < x_n$ and $y_1 < y_2 < \dots < y_n$. Prove that the $n \times n$ matrix $A = (a_{ij})$ with entries

$$a_{ij} = \exp(x_i y_j)$$

is TP. (Hint: argue that $\det(A)$ varies continuously with x and y , and is never 0. Then reduce the problem to (a).)

Problem 3. Let

$$C_n = \frac{1}{n+1} \binom{2n}{n}$$

be the n -th Catalan number. So $C_1 = 1, C_2 = 2, C_3 = 5, \dots$. Prove that the infinite matrix

$$\begin{pmatrix} C_1 & C_2 & C_3 & \cdots \\ C_2 & C_3 & C_4 & \cdots \\ C_3 & C_4 & C_5 & \cdots \\ \vdots & \vdots & \vdots & \ddots \end{pmatrix}$$

is TP. What is the determinant of the top left $n \times n$ submatrix? (Hint: google "Dyck path".)

Problem 4.

- (1) Let $A = (a_{ij})$ be a $k \times n$ matrix, where $k \leq n$. Denote the columns of A by $c_1, c_2, \dots, c_n \in \mathbb{C}^k$. For an ordered k -tuple $(j_1, j_2, \dots, j_k) \subset \{1, 2, \dots, n\}$ let p_{j_1, j_2, \dots, j_k} be the determinant of the $k \times k$ matrix with columns given by $c_{j_1}, c_{j_2}, \dots, c_{j_k}$, in that order. Fix an integer $1 \leq r \leq k$. Prove the Plücker relation:

$$p_{i_1, i_2, \dots, i_k} p_{j_1, j_2, \dots, j_k} = \sum p_{i'_1, i'_2, \dots, i'_k} p_{j'_1, j'_2, \dots, j'_k}$$

where the summation is over all exchanges of j_1, j_2, \dots, j_r with r of the indices amongst i_1, i_2, \dots, i_k , maintaining the order in each. (Hint: prove that the difference of the two sides is a multilinear expression that is alternating in the $k+1$ vectors $c_{i_1}, c_{i_2}, \dots, c_{i_k}, c_{j_r}$.) For example, if $I = \{1, 2\}$ and $J = \{3, 4\}$ and $r = 1$, we get

$$p_{12}p_{34} = p_{32}p_{14} + p_{13}p_{24} = -p_{23}p_{14} + p_{13}p_{24}.$$

- (2) Calculate the dimension of the subspace $V_2 \subset \mathbb{C}[a_{ij}]$ spanned by the products $p_{i_1, i_2, \dots, i_k} p_{j_1, j_2, \dots, j_k}$ as (i_1, i_2, \dots, i_k) and (j_1, j_2, \dots, j_k) vary over all k -element subsets of $[n]$.

Problem 5. (*) Let X be a $n \times n$ matrix of indeterminates x_{ij} . Let $V \subset \mathbb{C}[x_{ij}]$ be the subspace spanned by products of minors of the form

$$\det(X_{I,J}) \det(X_{\bar{I}, \bar{J}})$$

where \bar{I} denotes the complement of I in $[n]$, and we have $|I| = |J|$. What is the dimension of V ? Can you extend the answer to products of 3 or more minors?