

# On The Structure of Stochastic Matrices with a Subdominant Eigenvalue Near 1

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## Abstract

An  $n \times n$  irreducible stochastic matrix  $\mathbf{P}$  can possess a subdominant eigenvalue, say  $\lambda_2(\mathbf{P})$ , near  $\lambda = 1$ . In this article we clarify the relationship between the nearness of these eigenvalues and the nearly uncoupling (some authors say “nearly completely decomposable”) of  $\mathbf{P}$ . We prove that for fixed  $n$ , if  $\lambda_2(\mathbf{P})$  is sufficiently close to  $\lambda = 1$ , then  $\mathbf{P}$  is nearly uncoupled. We then provide examples which show that  $\lambda_2(\mathbf{P})$  must, in general, be remarkable close to 1 before such uncoupling occurs.

**Key words.** Stochastic Matrices, Eigenvalues, Markov Chains, Nearly Uncoupled, Nearly Completely Decomposable, Toeplitz Matrices.

**AMS Subject Classifications.** 15A51, 15A12, 15A18, 65U05, 65F35, 60J10, 60J20.

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The work of this author was supported in part by the National Science Foundation under grants DMS-9704847 and CCR-9413309.

# 1. Introduction

Markov chain techniques are often used to model the behavior of large irreducible nearly uncoupled evolutionary systems in which the states (assumed to be finite in number) naturally divide into say  $k$  clusters such that the states within each cluster are strongly coupled, but the clusters themselves are only weakly coupled to each other. Such systems are commonly encountered in the analysis of queuing networks and computer systems, discrete economic models, and in many stochastic models found in biological and social science. When the states of such a chain are suitably arranged, the transition probability matrix  $\mathbf{P}$  is an irreducible nearly uncoupled (row) stochastic matrix which can be partitioned into  $k + 1$  levels

$$\mathbf{P}_{n \times n} = \begin{pmatrix} \mathbf{P}_{11} & \mathbf{P}_{12} & \cdots & \mathbf{P}_{1k} & \mathbf{P}_{1k+1} \\ \mathbf{P}_{21} & \mathbf{P}_{22} & \cdots & \mathbf{P}_{2k} & \mathbf{P}_{2k+1} \\ \vdots & \vdots & \ddots & \vdots & \vdots \\ \mathbf{P}_{k1} & \mathbf{P}_{k2} & \cdots & \mathbf{P}_{kk} & \mathbf{P}_{kk+1} \\ \mathbf{P}_{k+11} & \mathbf{P}_{k+12} & \cdots & \mathbf{P}_{k+1k} & \mathbf{P}_{k+1k+1} \end{pmatrix} \quad (1.1)$$

such that the nearly uncoupled diagonal blocks  $\mathbf{P}_{11}, \dots, \mathbf{P}_{kk}$  are square, and the norm of each off-diagonal block, in block rows  $1, \dots, k$ , is small relative to 1. Because the nearly uncoupled diagonal blocks are nearly stochastic matrices, continuity of the eigenvalues forces  $\mathbf{P}$  to have at least  $k$  eigenvalues near the unit eigenvalue  $\lambda = 1$ . (See [4] for related material.) This is of some concern because having subdominant eigenvalues near  $\lambda = 1$  poses problems for the numerical computation of statistics for the associated Markov chain—e.g., there are sensitivity and conditioning problems [5], [7], and iterative methods converge slowly.

While it is clear that nearly uncoupled irreducible stochastic matrices must possess subdominant eigenvalues near  $\lambda = 1$ , the converse is less than clear. In other words, if an irreducible stochastic matrix  $\mathbf{P}$  has a subdominant eigenvalue, say  $\lambda_2(\mathbf{P})$ , near  $\lambda = 1$ , must  $\mathbf{P}$  be nearly uncoupled? We answer this question in the following section.

## 2. Uncoupling Result

Let  $\mathbf{P}$  be an  $n \times n$  stochastic matrix. Define the *uncoupling measure* of  $\mathbf{P}$  as

$$\sigma(\mathbf{P}) = \min \left( \sum_{\substack{i \in M_1 \\ j \notin M_1}} p_{ij} + \sum_{\substack{i \in M_2 \\ j \notin M_2}} p_{ij} \right) \quad (2.1)$$

where the minimum is taken over all nonempty proper subsets  $M_1, M_2$  of  $\{1, \dots, n\}$  where  $M_1 \cap M_2 = \emptyset$ . Thus, if we suppose that  $\mathbf{P}$  has already been rearranged so that  $\sigma(\mathbf{P})$  is achieved at  $M_1 = \{1, \dots, k_1\}$ ,  $M_2 = \{k_1 + 1, \dots, k_2\}$  then  $\mathbf{P}$  can be partitioned as

$$\mathbf{P} = \begin{bmatrix} \mathbf{P}_{11} & \mathbf{P}_{12} & \mathbf{P}_{13} \\ \mathbf{P}_{21} & \mathbf{P}_{22} & \mathbf{P}_{23} \\ \mathbf{P}_{31} & \mathbf{P}_{32} & \mathbf{P}_{33} \end{bmatrix} \quad (2.2)$$

where  $\mathbf{P}_{11}$  is  $k_1 \times k_1$ ,  $\mathbf{P}_{22}$  is  $(k_2 - k_1) \times (k_2 - k_1)$  and  $\sigma(\mathbf{P})$  is the sum of the entries in  $\mathbf{P}_{12}$ ,  $\mathbf{P}_{13}$ ,  $\mathbf{P}_{21}$ ,  $\mathbf{P}_{23}$ . From this, if  $\sigma(\mathbf{P})$  is small,  $\mathbf{P}$  is nearly uncoupled into 2 blocks  $\mathbf{P}_{11}, \mathbf{P}_{22}$ . (This definition can, in an obvious way, be extended to more than 2 blocks. For our work, however, two blocks are sufficient.)

Our uncoupling theorem follows.

**Theorem.** *Let  $n > 0$  be a fixed integer. For that integer, given  $\epsilon > 0$  there is a  $\delta > 0$  such that if  $\mathbf{P}$  is an  $n \times n$  stochastic matrix with  $|\lambda_2(\mathbf{P}) - 1| < \delta$  then  $\sigma(\mathbf{P}) < \epsilon$ .*

Proof. The proof is by contradiction. Thus, suppose there is an  $\epsilon > 0$  such that for any  $\delta > 0$  there is an  $n \times n$  stochastic matrix  $\mathbf{P}$  with  $|\lambda_2(\mathbf{P}) - 1| < \delta$  and  $\sigma(\mathbf{P}) > \epsilon$ . For  $\delta = \frac{1}{k}$  let  $\mathbf{P}_k$  be such a matrix. Let  $\mathbf{P}_{i_1}, \mathbf{P}_{i_2}, \dots$  be a subsequence of  $\mathbf{P}_1, \mathbf{P}_2, \dots$  which converges, say to  $\mathbf{P}_0$ . Then,  $\mathbf{P}_0$  must have  $\lambda_2(\mathbf{P}_0) = 1$  and thus  $\sigma(\mathbf{P}_0) = 0$ . Yet,  $\sigma(\mathbf{P}_0) = \lim_{k \rightarrow \infty} \sigma(\mathbf{P}_k) \geq \epsilon$  a contradiction. The result follows. ■

In the next section we show how remarkable close, in general,  $\lambda_2(\mathbf{P})$  must be to 1 in order to see the uncoupling described in this theorem.

## 2. Examples

We now look at three examples.

**Example 1.** Consider tridiagonal Toeplitz matrices of the form

$$\mathbf{T}_n = \begin{pmatrix} a & b & & & & & \\ c & a & b & & & & \\ & c & a & b & & & \\ & & \ddots & \ddots & \ddots & & \\ & & & c & a & b & \\ & & & & c & a & b \\ & & & & & c & a \end{pmatrix}_{n \times n}. \quad (2.3)$$

It is a straightforward exercise to show that if  $\Delta_n = \det(\mathbf{T}_n)$ , then

$$\Delta_n = a\Delta_{n-1} - bc\Delta_{n-2} \text{ with } \Delta_0 = 1. \quad (2.4)$$

Moreover, it is known [8, pp. 59, 154] that the eigenvalues of  $\mathbf{T}_n$  are given by

$$\tau_k = a + 2\sqrt{bc} \cos \frac{k\pi}{n+1} \text{ for } k = 1, 2, \dots, n. \quad (2.5)$$

Matrices of the form (2.3) are not stochastic, so some alteration is needed. While it is not absolutely necessary, it is computationally convenient to set  $a = 0$  and begin with the special class of tridiagonal Toeplitz matrices of the form

$$\mathbf{A}_n = \begin{pmatrix} 0 & b & & & & & \\ c & 0 & b & & & & \\ & c & 0 & b & & & \\ & & \ddots & \ddots & \ddots & & \\ & & & c & 0 & b & \\ & & & & c & 0 & b \\ & & & & & c & 0 \end{pmatrix}_{n \times n} \quad (2.6)$$

whose eigenvalues are

$$\lambda_k = 2\sqrt{bc} \cos \frac{k\pi}{n+1} \text{ for } k = 1, 2, \dots, n.$$

Now adjust the first and last row of  $\mathbf{A}_n$  to force the resulting matrices to have constant row sums by setting

$$\mathbf{P}_n = \begin{pmatrix} 0 & b+c & & & & & \\ c & 0 & b & & & & \\ & c & 0 & b & & & \\ & & \ddots & \ddots & \ddots & & \\ & & & c & 0 & b & \\ & & & & c & 0 & b \\ & & & & & b+c & 0 \end{pmatrix}_{n \times n}. \quad (2.7)$$



with eigenvalues

$$\text{spec}(\mathbf{P}_n) = \left\{ 1, -1, \cos \frac{k\pi}{n-1}, \quad \text{for } k = 1, 2, \dots, n-2 \right\}.$$

Clearly, the eigenvalue  $\lambda_2 = \cos(\pi/n - 1)$  can be made arbitrarily close to 1 by increasing the size of  $n$ . Yet, for  $n \geq 4$ ,  $\sigma(\mathbf{P}_n) = 1$ . In other words, for no value of  $n$  can  $\mathbf{P}_n$  in (2.10) be considered to be nearly uncoupled because in every partition the sum of the entries in the off-diagonal blocks will always be at least 1. By increasing  $n$ , a subdominant eigenvalue of  $\mathbf{P}_n$  can be made arbitrarily close to 1 without  $\mathbf{P}_n$  being nearly uncoupled.

Note that this example doesn't violate the Theorem because to get  $\lambda_2(\mathbf{P}_n)$  close to 1, without changing  $\sigma(\mathbf{P}_n)$ , requires the increase of  $n$ . Studying this further, let  $I_n$  denote the  $n \times n$  identity matrix and, for all  $n \geq 4$ ,

$$C_n = \{a\mathbf{I}_n + b\mathbf{P}_n: a + b = 1 \quad \text{and} \quad a \geq 0, b \geq 0\}. \quad (2.11)$$

Note that if  $\mathbf{P} \in C_n$  then

$$\begin{aligned} \text{(i)} \quad & \sigma(\mathbf{P}) = b \\ \text{(ii)} \quad & \lambda_2(\mathbf{P}) = a + b \cos \frac{\pi}{n-1} \\ & = 1 - \sigma(\mathbf{P}) \left( 1 - \cos \frac{\pi}{n-1} \right). \end{aligned} \quad (2.12)$$

It is clear that if we choose any  $n \geq 4$  and any number  $\lambda_2$  ( $\cos \frac{\pi}{n-1} \leq \lambda_2 \leq 1$ ) then, with the right choice of  $b$ , there is a  $\mathbf{P} \in C_n$  such that  $\lambda_2(\mathbf{P}) = \lambda_2$ .

Using (ii), write

$$\frac{1 - \lambda_2(\mathbf{P})}{1 - \cos \frac{\pi}{n-1}} = \sigma(\mathbf{P}). \quad (2.13)$$

Some data, choosing  $n$  and  $\lambda_2$ , and computing  $\sigma$  from this equation is given below.

$n$	$\cos \frac{\pi}{n-1}$	$\leq$	$\lambda_2$	$\sigma$
4	.50000		.95000	.1
5	.70712		.97071	.1
6	.80902		.98090	.1

Table: Data showing the relationship between  $\lambda_2$  and  $\sigma$  for  $C_n$ .

Note this data shows that  $\lambda_2(\mathbf{P})$  must be close to 1 in order to assure  $\sigma(\mathbf{P}) = .1$ . And this is true even for small size matrices.

**Example 2.** For this example, define

$$S_2 = \{\mathbf{P}: \mathbf{P} \text{ is a } 2 \times 2 \text{ stochastic matrix}\}. \quad (2.14)$$

If  $\mathbf{P} \in S_2$  and  $\mathbf{P} = \begin{bmatrix} p_{11} & p_{12} \\ p_{21} & p_{22} \end{bmatrix}$  then

$$1 + \lambda_2(\mathbf{P}) = p_{11} + p_{22} = (1 - p_{12}) + (1 - p_{21}).$$

Thus, since  $\sigma(\mathbf{P}) = p_{12} + p_{21}$ ,

$$1 - \lambda_2(\mathbf{P}) = \sigma(\mathbf{P}).$$

We point out that this expression can be written in the form

$$\frac{1 - \lambda_2(\mathbf{P})}{1 - \cos \frac{\pi}{2}} = \sigma(\mathbf{P}). \quad (2.15)$$

(In the conclusion we explain the significance of this form.)

**Example 3.** For this example, define

$$T_n = \{\mathbf{P}: \mathbf{P} \text{ is an } n \times n \text{ symmetric stochastic matrix}\}. \quad (2.16)$$

As used by Fiedler [2], define for any  $\mathbf{P} \in T_n$

$$\mu(\mathbf{P}) = \min \sum_{\substack{i \in M \\ j \notin M}} p_{ij} \quad (2.17)$$

where  $M$  is a nonempty proper subset of  $\{1, \dots, n\}$ . Note that if the minimum is achieved at  $M$ , and we set  $M_1 = M$ ,  $M_2 = \{1, \dots, n\} \setminus M$ , then since  $\mathbf{P}$  is symmetric,  $\sigma(\mathbf{P}) = 2\mu(\mathbf{P})$ .

Fiedler proved [2, Theorem 3.2] that if  $\mu(\mathbf{P}) \leq \frac{1}{2}$  then

$$\begin{aligned} 1 - \lambda_2(\mathbf{P}) &\geq \left(1 - \cos \frac{\pi}{n}\right) 2\mu(\mathbf{P}) \\ &\geq \left(1 - \cos \frac{\pi}{n}\right) \sigma(\mathbf{P}) \quad \text{or} \\ \frac{1 - \lambda_2(\mathbf{P})}{1 - \cos \frac{\pi}{n}} &\geq \sigma(\mathbf{P}) \end{aligned} \quad (2.18)$$

Fiedler shows that if  $\sigma$  and  $\lambda_2$  are chosen such that  $0 \leq \sigma \leq 2$  and  $\frac{n}{2(n-1)}\sigma \geq 1 - \lambda_2 \geq (1 - \cos \frac{\pi}{n})\sigma$ , then there is a  $\mathbf{P} \in T_n$  such that  $\sigma(\mathbf{P}) = \sigma$  and  $\lambda_2(\mathbf{P}) = \lambda_2$ .

We use inequality (2.18), choosing  $n, \sigma$ , and  $\lambda_2$  so equality holds, to provide the data below.

$n$	$\frac{n}{2(n-1)}\sigma$	$\geq$	$1 - \lambda_2$	$\geq$	$(1 - \cos \frac{\pi}{n})\sigma$	$\lambda_2$	$\sigma$
2	.1		.1		.1	.9	.1
3	.075		.05		.05	.95	.1
4	.067		.03		.03	.97	.1
5	.063		.02		.02	.98	.1

Table 2: Data showing the relationship between  $\lambda_2$  and  $\sigma(\mathbf{P})$ .

Some larger values of  $n$  follow.

$n$	$\frac{n}{2(n-1)}\sigma$	$\geq$	$1 - \lambda_2$	$\geq$	$(1 - \cos \frac{\pi}{n})\sigma$	$\lambda_2$	$\sigma$
10	.05556		.00489		.00489	.99511	.1
20	.052632		.0012312		.0012312	.99877	.1
100	.052910		.000049344		.000049344	.99995	.1
1000	.050050		.00000049348		.00000049348	.99999	.1

Table 3: Relationship data for  $T_n$ , larger  $n$ .

Again, it is interesting to see just how close  $\lambda_2(\mathbf{P})$  needs to be to 1 to obtain  $\sigma(\mathbf{P}) = .1$ .

### 3. Concluding Remarks And A Conjecture

It is easily shown that

$$\frac{1 - \lambda_2}{1 - \cos \frac{\pi}{n}} \geq \frac{1 - \lambda_2}{1 - \cos \frac{\pi}{n-1}} \quad (3.1)$$

for all  $n$ . Thus, assuming the hypotheses of our examples, we have

$$f(n, \lambda_2(\mathbf{P})) = \frac{1 - \lambda_2(\mathbf{P})}{1 - \cos \frac{\pi}{n}} \quad (3.2)$$

as an upper bound on  $\sigma(\mathbf{P})$  over  $S_2$ , as well as  $T_n$ , and  $C_n$ . With this function in mind, we conclude this paper with a conjecture.

**Conjecture.** Let  $S_n$  denote the set of  $n \times n$  stochastic matrices. Then there is a function  $f(n, \lambda_2)$  such that for fixed  $n$ ,  $f(n, \lambda_2) \rightarrow 0$  as  $\lambda_2 \rightarrow 1$ . Further, for all  $\mathbf{P} \in S_n$ ,  $f(n, \lambda_2(\mathbf{P})) \geq \sigma(\mathbf{P})$ , and for each  $n$ , equality holds for some  $\mathbf{P}$ . (Reasonable bounds would also be interesting.)

In addition, extending  $\sigma(\mathbf{P})$  to  $k$  nearly uncoupled blocks  $\mathbf{P}_{11}, \dots, \mathbf{P}_{kk}$  in

$$\mathbf{P} = \begin{bmatrix} \mathbf{P}_{11} & \mathbf{P}_{12} & \dots & \mathbf{P}_{1k} & \mathbf{P}_{1k+1} \\ \mathbf{P}_{21} & \mathbf{P}_{22} & \dots & \mathbf{P}_{2k} & \mathbf{P}_{2k+1} \\ \vdots & \vdots & \ddots & \vdots & \vdots \\ \mathbf{P}_{k1} & \mathbf{P}_{k2} & \dots & \mathbf{P}_{kk} & \mathbf{P}_{kk+1} \\ \mathbf{P}_{k+1} & \mathbf{P}_{k+12} & \dots & \mathbf{P}_{k+1k} & \mathbf{P}_{k+1k+1} \end{bmatrix} \quad (3.3)$$

$f$  can be extended to cover  $\lambda_2, \dots, \lambda_{k+1}$  eigenvalues near 1. (See [3] for some such bound.)

For a somewhat related work, the inverse eigenvalue problem for stochastic matrices, the reader may want to see [1], [5], [6] and [8].

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