

## Linear Preservers of Majorization

Fatemeh Khalooei\* and Abbas Salemi

Department of Mathematics, Shahid Bahonar University of Kerman, Kerman,  
Iran

E-mail: f\_khalooei@mail.uk.ac.ir

E-mail: salemi@mail.uk.ac.ir

**ABSTRACT.** For vectors  $X, Y \in \mathbb{R}^n$ , we say  $X$  is left matrix majorized by  $Y$  and write  $X \prec_\ell Y$  if for some row stochastic matrix  $R$ ,  $X = RY$ . Also, we write  $X \sim_\ell Y$ , when  $X \prec_\ell Y \prec_\ell X$ . A linear operator  $T: \mathbb{R}^p \rightarrow \mathbb{R}^n$  is said to be a linear preserver of a given relation  $\prec$  if  $X \prec Y$  on  $\mathbb{R}^p$  implies that  $TX \prec TY$  on  $\mathbb{R}^n$ . In this note we study linear preservers of  $\sim_\ell$  from  $\mathbb{R}^p$  to  $\mathbb{R}^n$ . In particular, we characterize all linear preservers of  $\sim_\ell$  from  $\mathbb{R}^2$  to  $\mathbb{R}^n$ , and also, all linear preservers of  $\sim_\ell$  from  $\mathbb{R}^p$  to  $\mathbb{R}^p$ .

**Keywords:** Linear preservers, Row stochastic matrix, Matrix majorization.

**2000 Mathematics subject classification:** 15A04, 15A21, 15A51.

### 1. INTRODUCTION

Let  $M_{nm}$  be the algebra of all  $n \times m$  real matrices, and the usual notation  $\mathbb{R}^n$ , for  $n \times 1$  real vectors. A matrix  $R = [r_{ij}] \in M_{nm}$  is called a *row stochastic* matrix if  $r_{ij} \geq 0$  and  $\sum_{k=1}^m r_{ik} = 1$  for all  $i, j$ . For vectors  $X, Y \in \mathbb{R}^n$ , we say  $X$  is left (resp. right) matrix majorized by  $Y$  and write  $X \prec_\ell Y$  (resp.  $X \prec_r Y$ ) if for some row stochastic matrix  $R$ ,  $X = RY$  (resp.  $X = YR$ ). For more information about right and left matrix majorization and some other majorizations, we refer to [1], [5] and [11]. Also for  $X, Y \in \mathbb{R}^n$ , we write  $X \sim_\ell Y$ , if  $X \prec_\ell Y \prec_\ell X$ .

---

\*Corresponding Author

A linear operator  $T: \mathbb{R}^p \rightarrow \mathbb{R}^n$  is said to be a linear preserver of a given relation  $\prec$  if  $X \prec Y$  on  $\mathbb{R}^p$  implies that  $TX \prec TY$  on  $\mathbb{R}^n$ . Linear preservers of  $\prec_\ell$  and  $\prec_r$  from  $\mathbb{R}^n$  to  $\mathbb{R}^n$  are fully characterized in [6] and [7]. For more information about linear preservers of majorization we refer the reader to [1]-[4] and [10]. [8] introduced an extension of this preservers which is the characterization of linear preservers of  $\prec_\ell$  from  $\mathbb{R}^p$  to  $\mathbb{R}^n$ , such that  $p$  and  $n$  are not necessarily equal. Also [8] characterized the structure of theses linear preservers of  $\prec_\ell$  for  $p \leq n \leq p(p-1)$ . In [9], by a geometric approach one can see the characterization of linear preservers of  $\prec_\ell$  from  $\mathbb{R}^p$  to  $\mathbb{R}^n$  without any additional conditions on  $p$  and  $n$ . Here we focus on this method. And in the final section we characterize linear preserver of  $\sim_\ell$  from  $\mathbb{R}^p$  to  $\mathbb{R}^n$ , with some restrictions on  $p$  and  $n$ .

We shall use the following conventions throughout the paper, Let  $T: \mathbb{R}^p \rightarrow \mathbb{R}^n$  be a nonzero linear operator and let  $[T] = [t_{ij}]$  denotes the matrix representation of  $T$  with respect to the standard bases  $\{e_1, e_2, \dots, e_p\}$  of  $\mathbb{R}^p$  and  $\{f_1, f_2, \dots, f_n\}$  of  $\mathbb{R}^n$ . If  $p = 1$ , then all linear operators on  $\mathbb{R}^1$  are preservers of  $\prec_\ell$ . Thus, we assume  $p \geq 2$ . Let  $A_i$  be  $m_i \times p$  matrices,  $i = 1, \dots, k$ . We use the notation  $[A_1/A_2/\dots/A_k]$  to denote the corresponding  $(m_1+m_2+\dots+m_k) \times p$  matrix. Denote

$$(1) \quad \begin{aligned} \mathbf{a}: &= \max\{t_{ij} \mid 1 \leq i \leq n, 1 \leq j \leq p\}, \\ \mathbf{b}: &= \min\{t_{ij} \mid 1 \leq i \leq n, 1 \leq j \leq p\}. \end{aligned}$$

We also use the notation  $P$  for the permutation matrix such that  $P(e_i) = e_{i+1}$ ,  $1 \leq i \leq p-1$ ,  $P(e_p) = e_1$ . Let  $I$  denote the  $p \times p$  identity matrix, and let  $r, s \in \mathbb{R}$  be such that  $rs < 0$ . Define the  $p(p-1) \times p$  matrix  $\mathcal{P}_p(r, s) = [P_1/P_2/\dots/P_{p-1}]$  where  $P_j = rI + sP^j$ , for all  $j = 1, 2, \dots, p-1$ . It is clear that up to a row permutation the matrices  $\mathcal{P}_p(r, s)$  and  $\mathcal{P}_p(s, r)$  are equal. Also define  $\mathcal{P}_p(r, 0) := rI$ ,  $\mathcal{P}_p(0, s) := sI$  and  $\mathcal{P}_p(0, 0)$  as  $1 \times p$  zero matrix.

Let  $T: \mathbb{R}^2 \rightarrow \mathbb{R}^n$  be a linear operator and let  $[T] = [T_1/\dots/T_n]$ , where  $T_i = [t_{i1}, t_{i2}]$ ,  $1 \leq i \leq n$ . Let

$$(2) \quad \Delta := \text{Conv}(\{(t_{i1}, t_{i2}), (t_{i2}, t_{i1}), 1 \leq i \leq n\}) \subseteq \mathbb{R}^2,$$

where  $\text{Conv}(A)$  denotes the convex hull of a set  $A$ . Also, let  $C(T)$  denotes the set of all corners of  $\Delta$ .

Now, we study the characterization of linear preservers of  $\prec_\ell$  from  $\mathbb{R}^p$  to  $\mathbb{R}^n$ .

**Theorem 1.1.** *Let  $T: \mathbb{R}^2 \rightarrow \mathbb{R}^n$  be a linear operator. Then,  $T$  is a linear preserver of  $\prec_\ell$  if and only if  $\mathcal{P}_2(x, y)$  is a sub-matrix of  $[T]$  and  $xy \leq 0$  for all  $(x, y) \in C(T)$ .*

Now let  $p \geq 3$ , we study all linear preservers  $T: \mathbb{R}^p \rightarrow \mathbb{R}^n$  of  $\prec_\ell$ . First we need some definitions.

**Definition 1.2.** Let  $T: \mathbb{R}^p \rightarrow \mathbb{R}^n$  be a linear operator and let  $[T] = [T_1/\dots/T_n]$ . Define

$$\Omega := \text{Conv}(\{T_i = (t_{i1}, \dots, t_{ip}), 1 \leq i \leq n\}) \subseteq \mathbb{R}^p.$$

Also, let  $C(T)$  be the set of all corners of  $\Omega$ .

**Definition 1.3.** Let  $T: \mathbb{R}^p \rightarrow \mathbb{R}^n$  be a linear operator. We denote by  $P_i$  (resp.  $N_i$ ) the sum of the non negative (resp. nonpositive) entries in the  $i^{\text{th}}$  row of  $[T]$ . If all the entries in the  $i^{\text{th}}$  row are positive (resp. negative), we define  $N_i = 0$  (resp.  $P_i = 0$ ).

**Definition 1.4.** Let  $T: \mathbb{R}^p \rightarrow \mathbb{R}^n$  be a linear operator. Define

$$\Delta := \text{Conv}(\{(P_i, N_i), (N_i, P_i) : 1 \leq i \leq n\}),$$

$$E(T) := \{(P_i, N_i) : (P_i, N_i) \text{ is a corner of } \Delta\},$$

where  $P_i, N_i$  are as in Definition 1.3.

**Theorem 1.5.** [7, Theorem 4.6] Let  $T$  and  $E(T)$  be as in Definition 1.4. Then  $T$  preserves  $\prec_\ell$  if and only if  $\mathcal{P}_p(\alpha, \beta)$  is a sub-matrix of  $[T]$  for all  $(\alpha, \beta) \in E(T)$ .

For  $X, Y \in \mathbb{R}^p$ , we define  $X \sim_\ell Y$ , when  $X \prec_\ell Y \prec_\ell X$ . This paper consists of two sections. First section characterizes linear preservers of  $\sim_\ell$  from  $\mathbb{R}^2$  to  $\mathbb{R}^n$ . In the second section we obtain a key necessary condition for  $T: \mathbb{R}^p \rightarrow \mathbb{R}^n$  ( $p \geq 3$ ), to be a linear preserver of  $\sim_\ell$ , in particular we prove  $p \leq n$ , when  $p \geq 3$ . At first we have some lemmas.

**Lemma 1.6.** Let  $X, Y \in \mathbb{R}^p$ ,  $X \sim_\ell Y$  if and only if  $\max X = \max Y$  and  $\min X = \min Y$  where the maximum and minimum are taken over the entries of  $X$  and  $Y$ .

**Proof.** By [9, Remark 3.1] we know  $X \prec_\ell Y$  if and only if  $\min Y \leq \min X \leq \max X \leq \max Y$ . Hence  $X \prec_\ell Y \prec_\ell X$  if and only if  $\max X = \max Y$  and  $\min X = \min Y$ .

**Lemma 1.7.** Let  $T: \mathbb{R}^p \rightarrow \mathbb{R}^n$  be a linear operator such that  $\min TX = \min TY$  for all  $X \sim_\ell Y$ . Then  $T$  is a linear preserver of  $\sim_\ell$ .

**Proof.** If  $X \sim_\ell Y$  then  $-X \sim_\ell -Y$  and hence  $\min -TX = \min -TY$ , which implies  $\max TX = \max TY$ .

**Lemma 1.8.** If  $T: \mathbb{R}^p \rightarrow \mathbb{R}^n$  is a linear preserver of  $\prec_\ell$ , then  $T$  is a linear preserver of  $\sim_\ell$ .

**Proof.** Let  $T$  be a linear preserver of  $\prec_\ell$  and  $X \prec_\ell Y \prec_\ell X$ , for some  $X, Y \in \mathbb{R}^p$ . Hence  $TX \prec_\ell TY \prec_\ell TX$  which is  $TX \sim_\ell TY$ .

The converse of Lemma 1.8 is not true, we will show it in the next section.

## 2. LINEAR PRESERVERS ON $\mathbb{R}^2$

We know that  $T$  is a linear preserver of  $\sim_\ell$  if and only if  $\alpha T$  is a linear preserver of  $\sim_\ell$  for any nonzero real number  $\alpha$ . Without loss of generality we can assume  $\|\mathbf{b}\| \leq \|\mathbf{a}\|$ . Also throughout the remainder of this paper we fix the notation  $\mathcal{P}(n)$  for all  $n \times n$  permutation matrices. In this section we shall characterize all linear preservers  $T: \mathbb{R}^2 \rightarrow \mathbb{R}^2$  of  $\sim_\ell$ . We have the following lemma.

**Lemma 2.1.** (i) Let  $X, Y \in \mathbb{R}^2$ , then  $X \sim_\ell Y$  if and only if  $X = PY$  for some  $P \in \mathcal{P}(2)$ .

(ii) Let  $T: \mathbb{R}^2 \rightarrow \mathbb{R}^2$  ( $n \leq 2$ ) be a linear operator then  $T$  is a preserver of  $\sim_\ell$  if and only if for all  $X \in \mathbb{R}^2$  and  $P \in \mathcal{P}(2)$ , there exists a permutation matrix  $Q \in \mathcal{P}(n)$  such that  $T(PX) = QT(X)$ .

**Proof.** (i) Let  $X, Y \in \mathbb{R}^2$ , by Lemma 1.6  $X \sim_\ell Y$  if and only if  $\max X = \max Y$  and  $\min X = \min Y$ . Hence  $X = PY$  for some  $P \in \mathcal{P}(2)$ .

(ii) Let  $X \in \mathbb{R}^2$ , by part (i)  $T$  is a linear preserver of  $\sim_\ell$  if and only if  $T(X) \sim_\ell T(PX)$  for every permutation matrix  $P \in \mathcal{P}(2)$ . Now by part (i), if  $T(X) \sim_\ell T(PX)$  then  $T(PX) = QT(X)$  for some suitable permutation matrix  $Q$ .

**Proposition 2.2.** Let  $T: \mathbb{R}^2 \rightarrow \mathbb{R}^2$  be a linear operator. Then  $T$  preserves  $\sim_\ell$  if and only if  $[T] = [a \ a]$ , for some  $a \in \mathbb{R}$ .

**Proof.** Let  $T$  preserve  $\sim_\ell$ , since  $e_1 \sim_\ell e_2$  then  $\max Te_1 = \max Te_2$  and  $\min Te_1 = \min Te_2$ . Hence  $[T] = [a \ a]$ ,  $a \in \mathbb{R}$ . Conversely, let  $[T] = [a \ a]$  for some  $a \in \mathbb{R}$  hence  $T(X) = ax_1 + ax_2 = ax_2 + ax_1 = T(PX)$ , for all  $X \in \mathbb{R}^2$  and for all  $P \in \mathcal{P}(2)$ . Therefore  $T$  is a linear preserver of  $\sim_\ell$ .

**Theorem 2.3.** Let  $T: \mathbb{R}^2 \rightarrow \mathbb{R}^2$  be a linear operator.  $T$  preserves  $\sim_\ell$ , if and only if  $[T] = \begin{bmatrix} a & b \\ b & a \end{bmatrix}$  or  $[T] = \begin{bmatrix} a & a \\ b & b \end{bmatrix}$ , for some  $a, b \in \mathbb{R}$ .

**Proof.** Let  $T$  be a linear preserver of  $\sim_\ell$ . Since  $e_1 \sim_\ell e_2$ , then  $Te_1 \sim_\ell Te_2$  and hence  $Te_1 = PTe_2$  for some permutation matrix  $P$ . Therefore  $Te_1 = Te_2$  or  $Te_1 = PTe_2$ , ( $P \neq I$ ). Which implies  $[T] = \begin{bmatrix} a & a \\ b & b \end{bmatrix}$  or  $[T] = \begin{bmatrix} a & b \\ b & a \end{bmatrix}$ .

Conversely it is easy to check that  $T(X) = T(PX)$ , for all  $X \in \mathbb{R}^2$  and every  $2 \times 2$  permutation matrix  $P$ . Hence  $T$  preserves  $\sim_\ell$ .

The following example shows that the converse of Lemma 1.8 is not true.

**Example 2.4.** Let  $A = \begin{bmatrix} 2 & 1 \\ 1 & 2 \end{bmatrix}$ , by Theorem 2.3,  $A$  is a linear preserver of  $\sim_\ell$ , but by Theorem 1.1,  $A$  is not a linear preserver of  $\prec_\ell$ .

**Definition 2.5.** Let  $x, y \in \mathbb{R}$ , define  $\mathcal{Q}_2(x, y) = \begin{bmatrix} x & y \\ y & x \end{bmatrix}$ , if  $x \neq y$  and  $\mathcal{Q}_2(x, x) = [x \ x]$ .

**Theorem 2.6.** *Let  $T: \mathbb{R}^2 \rightarrow \mathbb{R}^n$  be a linear operator. Then  $T$  is a linear preserver of  $\sim_\ell$  if and only if  $\mathcal{Q}_2(x, y)$  is a sub-matrix of  $[T]$ , for all  $(x, y) \in C(T)$ , where  $C(T)$  denote the set of all corners of  $\Delta$  as in (2).*

**Proof.** Let  $T$  be a linear preserver of  $\sim_\ell$  and  $(x, y) \in C(T)$ ,  $x \neq y$ . Let  $T_i = (t_{i1}, t_{i2}) = (x, y)$ . Then there exist real numbers  $m, M$  such that  $mt_{i1} + Mt_{i2} < mt_{j1} + Mt_{j2}$ ,  $j \neq i$ . Choose  $\varepsilon_0 > 0$  small enough so that  $(m - \varepsilon)t_{i1} + (M + \varepsilon)t_{i2} < (m - \varepsilon)t_{j1} + (M + \varepsilon)t_{j2}$ ,  $j \neq i$ ,  $0 < \varepsilon \leq \varepsilon_0$ . Since  $(M + \varepsilon, m - \varepsilon)^t \sim_\ell (m - \varepsilon, M + \varepsilon)^t$ ,  $T(M + \varepsilon, m - \varepsilon)^t \sim_\ell T(m - \varepsilon, M + \varepsilon)^t$ . Hence, for all  $0 < \varepsilon \leq \varepsilon_0$ , there exist  $1 \leq k \leq n$  such that  $T_k = (t_{k1}, t_{k2}) \in C(T)$  and  $(m - \varepsilon)t_{i1} + (M + \varepsilon)t_{i2} = \min T(m - \varepsilon, M + \varepsilon)^t = \min T(M + \varepsilon, m - \varepsilon)^t = (M + \varepsilon)t_{k1} + (m - \varepsilon)t_{k2}$ . Since  $k \in \{1, 2, \dots, n\}$  is a finite set, there exists  $k$  such that  $t_{k1} = t_{i2}$  and  $t_{k2} = t_{i1}$ . Therefore,  $\mathcal{Q}_2(x, y)$  is a sub-matrix of  $[T]$ .

Conversely, let  $\mathcal{Q}_2(x, y)$  be a sub-matrix of  $[T]$  for all  $(x, y) \in C(T)$ . Define the linear operator  $\hat{T}$  on  $\mathbb{R}^2$  such that  $[\hat{T}] = [\mathcal{Q}_2(x_1, y_1) / \dots / \mathcal{Q}_2(x_r, y_r)]$ , where  $(x_i, y_i) \in C(T)$ ,  $1 \leq i \leq r$ . By elementary convex analysis, we know that  $\max T(X) = \max \hat{T}(X)$  and  $\min T(X) = \min \hat{T}(X)$  for all  $X \in \mathbb{R}^2$ . Hence it is enough to show that  $\hat{T}$  is a linear preserver of  $\prec_\ell$ . By Theorems 2.2 and 2.3, each  $\mathcal{Q}_2(x_i, y_i)$  is a linear preserver of  $\sim_\ell$ . Thus,  $\hat{T}$  is a linear preserver of  $\sim_\ell$ .

### 3. LINEAR PRESERVERS ON $\mathbb{R}^p$

In this section we consider linear operators  $T: \mathbb{R}^p \rightarrow \mathbb{R}^n$  for  $p \geq 3$ .

**Lemma 3.1.** *Let  $T: \mathbb{R}^p \rightarrow \mathbb{R}^n$ ,  $p \geq 3$  be a linear preserver of  $\sim_\ell$  and let  $\mathbf{a}, \mathbf{b}$  are as in (1). Then the following assertions hold,*

- (i)  $\mathbf{a} = \max Te_i$  and  $\mathbf{b} = \min Te_i$  for all  $i = 1, \dots, n$ . In particular every column of  $[T]$  contains at least one entry equal to  $\mathbf{a}$  and at least one entry equal to  $\mathbf{b}$ .
- (ii) If  $t_{ij} = \mathbf{a}$  for some  $i, j$  then  $t_{ik} \leq 0$ , for all  $k \neq j$ . Also if  $t_{ij} = \mathbf{b}$  for some  $i, j$  then  $t_{ik} \geq 0$ , for all  $k \neq j$ .
- (iii)  $p \leq n$ .

**Proof.** (i) We have  $e_i \sim_\ell e_j$  for all  $1 \leq i, j \leq p$ , hence  $Te_i \sim_\ell Te_j$  which implies that  $\max Te_i = \max Te_j$  and  $\min Te_i = \min Te_j$ , for all  $1 \leq i, j \leq p$ . By (1),  $\mathbf{a} = \max Te_i$  and  $\mathbf{b} = \min Te_i$ , for all  $1 \leq i \leq p$ .

(ii) For  $p \geq 3$ , and for all  $r, s \in \{1, \dots, p\}$ ,  $r \neq s$ , we know  $(e_r + e_s) \sim_\ell e_r$  so  $(Te_r + Te_s) \sim_\ell Te_r$ . Therefore, if the  $i^{th}$  of  $[T]$  contains an entry equal to  $\mathbf{a}$  (resp.  $\mathbf{b}$ ), then all other entries of the  $i^{th}$  row of  $[T]$  are nonpositive (resp. nonnegative).

(iii) By parts (i) and (ii) we know that each column of  $[T]$  has at least one entry equal to  $\mathbf{a}$  and each row of  $[T]$  has at most one entry equal to  $\mathbf{a}$ , hence  $p \leq n$ .

Now, we state the key theorem of this section.

**Theorem 3.2.** *Let  $T : \mathbb{R}^p \rightarrow \mathbb{R}^n$  be a linear preserver of  $\sim_\ell$  and let  $\mathbf{a}$  and  $\mathbf{b}$  be as in (1). Then there exist  $0 \leq \alpha \leq \mathbf{a}$  and  $\mathbf{b} \leq \beta \leq 0$  such that  $\mathcal{P}_p(\mathbf{a}, \beta)$  and  $\mathcal{P}_p(\alpha, \mathbf{b})$  are sub-matrices of  $[T]$ .*

**Proof.** Let  $[T] = [t_{ij}]$ , by Lemma 3.1 we know that in each column of  $[T]$  there is at least one entry equal to  $\mathbf{a}$  and at least one entry equal to  $\mathbf{b}$ . Let  $1 \leq k \leq p$ , define  $I_k = \{i : 1 \leq i \leq n, t_{ik} = \mathbf{a}\}$  and  $J_k = \{j : 1 \leq j \leq n, t_{jk} = \mathbf{b}\}$ . Since  $T$  is a linear preserver of  $\sim_\ell$ , the sets  $I_k$  and  $J_k$  are nonempty. Also, Lemma 3.1 follows that a row containing an entry  $\mathbf{a}$  (resp.  $\mathbf{b}$ ) contains other positive (resp. negative) entries. That is  $t_{il} \leq 0$  and  $t_{jl} \geq 0$  whenever  $i \in I_k$ ,  $j \in J_k$  and  $l \neq k$ . For  $i \in I_k$  and  $j \in J_k$  we set  $\beta_k^i = \sum_{l \neq k} t_{il} \leq 0$ ,  $\alpha_k^j = \sum_{l \neq k} t_{jl} \geq 0$ , and

$$(3) \quad \beta_k := \min\{\beta_k^i, i \in I_k\}, \quad \alpha_k := \max\{\alpha_k^j, j \in J_k\}.$$

Define  $X_k = -(N+1)e_k + e$ . Choose  $N_0$  large enough such that for all  $N \geq N_0$  and  $1 \leq i \leq n$ ,

$$(4) \quad \min T(X_k) = -N\mathbf{a} + \beta_k \leq -Nt_{ik} + \sum_{l \neq k} t_{il} \leq -N\mathbf{b} + \alpha_k = \max T(X_k).$$

We know that  $X_k \sim_\ell X_r = -(N+1)e_r + e$ ,  $1 \leq r \leq p$  and  $T$  is a linear preserver of  $\sim_\ell$ . Hence by (4),  $\alpha := \alpha_k = \alpha_r$  and  $\beta := \beta_k = \beta_r$ ,  $1 \leq r \leq p$ . Also,  $X_k \sim_\ell -Ne_i + e_j$ ,  $i \neq j$ . For each  $N \geq N_0$ , there exists  $1 \leq h \leq n$  such that  $-Nt_{hi} + t_{hj} = \min T(-Ne_i + e_j) = \min T(X_k) = -N\mathbf{a} + \beta$  and for each  $1 \leq i \leq p$ ,  $1 \leq j \leq p$  and  $N \geq N_0$ , there exists  $1 \leq h \leq n$  such that  $-N(\mathbf{a} - t_{hi}) = t_{hj} - \beta$ . It follows that  $t_{hi} = \mathbf{a}$ ,  $t_{hj} = \beta$ . Hence  $\mathcal{P}_p(\mathbf{a}, \beta)$  is a sub-matrix of  $[T]$ . Similarly, there exists  $N_1$ , such that for each  $N \geq N_1$ , there exists  $1 \leq h \leq n$  such that  $-Nt_{hi} + t_{hj} = \max T(-Ne_i + e_j) = \max T(X_k) = -N\mathbf{b} + \alpha$  and  $-N(\mathbf{b} - t_{hi}) = t_{hj} - \alpha$ . Thus,  $t_{hi} = \mathbf{b}$  and  $t_{hj} = \alpha$ . Since  $1 \leq i \neq j \leq p$  was arbitrary,  $\mathcal{P}_p(\mathbf{b}, \alpha)$  is a sub-matrix of  $[T]$ . Therefore,  $\mathcal{P}_p(\mathbf{a}, \beta)$  and  $\mathcal{P}_p(\mathbf{b}, \alpha)$  are sub-matrices of  $[T]$ .

In the following example we will show that for all  $n \geq p$  there exists  $T : \mathbb{R}^p \rightarrow \mathbb{R}^n$  which preserves  $\sim_\ell$ .

**Example 3.3.** *Let  $p \leq n$ . Assume  $I$  is the  $p \times p$  identity matrix and  $E$  is an  $(n-p) \times p$  row stochastic matrix. Define  $T : \mathbb{R}^p \rightarrow \mathbb{R}^n$  by  $[T] = [I/E]$ . By Theorem 1.5, we know that  $T$  is a linear preserver of  $\prec_\ell$ . Hence, by Lemma 1.8,  $T$  is a linear preserver of  $\sim_\ell$ .*

**Theorem 3.4.**  *$T : \mathbb{R}^p \rightarrow \mathbb{R}^p$ ,  $p \geq 3$  is a linear preserver of  $\sim_\ell$  if and only if  $TX = cPX$ , for some  $p \times p$  permutation matrix  $P$ ,  $c \in \mathbb{R}$  and for all  $X \in \mathbb{R}^p$ .*

**Proof.** Let  $T$  be a linear preserver of  $\sim_\ell$ , by Lemma 3.1 each column of  $[T]$  has at least, one entry equal to  $\mathbf{a}$  and one entry equal to  $\mathbf{b}$ . Also each row of  $[T]$  has at most, one entry equal to  $\mathbf{a}$  and one entry equal to  $\mathbf{b}$ . Since  $[T]$  is  $p \times p$ , then

all rows and all columns of  $[T]$  have exactly one entry equal to  $\mathbf{a}$  and one entry equal to  $\mathbf{b}$  with all other entries equal to zero. Without loss of generality let  $t_{11} = \mathbf{a}$ ,  $t_{12} = \mathbf{b}$  and  $t_{1k} = 0$  for all  $k \neq 1, 2$ . Therefore  $\max T(e_1 - e_2) = \mathbf{a} - \mathbf{b}$ , but  $\max T(e_1 - e_3) = a$ . We know that  $T(e_1 - e_2) \sim_\ell T(e_1 - e_3)$ , since  $T$  is a linear preserver of  $\sim_\ell$  and  $(e_1 - e_2) \sim_\ell (e_1 - e_3)$ . Hence  $\max T(e_1 - e_2) = \max T(e_1 - e_3)$  which is  $\mathbf{a} - \mathbf{b} = \mathbf{a}$ . Therefore  $\mathbf{b} = 0$  and  $[T] = \mathbf{a}P$  for some  $P \in \mathcal{P}(p)$ .

Conversely, Let  $Tx = cPx$  for all  $x \in \mathbb{R}^p$  and  $P \in \mathcal{P}(p)$ . Since  $T$  is a linear preserver of  $\sim_\ell$  if and only if  $\alpha T$  for  $\alpha \in \mathbb{R}$  is a linear preserver of  $\sim_\ell$ , we can assume  $c \geq 0$ . Let  $x \sim_\ell y$  and  $m = \min x = \min y$  and  $M = \max x = \max y$ . Obviously  $cm = \min Tx = \min Ty$  and  $cM = \max Tx = \max Ty$ . Therefore  $Tx \sim_\ell Ty$ .

By [6] we know that for  $p \geq 3$ ,  $T: \mathbb{R}^p \rightarrow \mathbb{R}^p$  is a linear preserver of  $\prec_\ell$  if and only if  $T$  has the form  $x \mapsto aPx$ , for some  $a \in \mathbb{R}$  and some  $P \in \mathcal{P}(p)$ .

**Corollary 3.5.**  $T: \mathbb{R}^p \rightarrow \mathbb{R}^p$ ,  $p \geq 3$  is a linear preserver of  $\sim_\ell$  if and only if  $T$  is a linear preserver of  $\prec_\ell$ .

**Problem.** Let  $3 \leq p < n$  be given. It will be nice to characterize all linear preservers of  $\sim_\ell$  from  $\mathbb{R}^p$  to  $\mathbb{R}^n$ .

**Acknowledgement.** The Authors would like to thank the anonymous referee for useful comments. The research has been supported by the SBUK Center of Excellence in Linear Algebra and Optimization.

#### REFERENCES

- [1] T. Ando, Majorization, Doubly stochastic matrices, and comparison of eigenvalues, *Linear Algebra and its Applications*, **118**, (1989), 163-248.
- [2] A. Armandnejad and H. R. Afshin, Linear functions preserving multivariate and directional majorization, *Iranian Journal of Mathematical Sciences and Informatics*, **5**(1), (2010), 1-5.
- [3] A. Armandnejad and A. Salemi, The Structure of linear preservers of gs-majorization, *Bulletin of the Iranian Mathematical Society*, **32**(2), (2006), 31-42.
- [4] L. B. Beasley, S.-G. Lee and Y.-H. Lee, A characterization of strong preservers of matrix majorization, *Iranian Journal of Mathematical Sciences and Informatics*, **5**(1), (2010), 1-5.
- [5] R. Bhatia, *Matrix Analysis*, Springer-Verlag, New York, 1997.
- [6] A. M. Hasani and M. Radjabalipour, Linear preserver of Matrix majorization. *International Journal of Pure and Applied Mathematics*, **32**(4) (2006), 475-482.
- [7] A. M. Hasani and M. Radjabalipour, On linear preservers of (right) matrix majorization, *Linear Algebra and its Applications*, **423**(2-3), (2007), 255-261.
- [8] F. Khalooei, M. Radjabalipour and P. Torabian, Linear preservers of left matrix majorization, *Electronic Journal of Linear Algebra*, **17**, (2008), 304-315.
- [9] F. Khalooei, A. Salemi, The structure of linear preservers of left matrix majorization on  $\mathbb{R}^p$ , *Electronic Journal of Linear Algebra*, **18** (2009), 88-97.
- [10] C. K. Li and E. Poon, Linear operators preserving directional majorization, *Linear Algebra and its Applications*, **325** (2001), 141-144.

- [11] F. D. Martínez Pería, P. G. Massey, and L. E. Silvestre, Weak Matrix-Majorization, *Linear Algebra and its Applications*, **403**, (2005), 343-368.

Archive of SID