Iranian Journal of Mathematical Sciences and Informatics Vol. 6, No. 2 (2011), pp 43-50

### **Linear Preservers of Majorization**

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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  $T: \mathbb{R}^p \to \mathbb{R}^n$  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

**E-mail: f\_khalooei@mail.** uk.ac.ir<br> **E-mail: Saleni@mail.** uk.ac.ir<br> **ABSTRACT.** For vectors  $X, Y \in \mathbb{R}^n$ , we say  $X$  is left matrix majorized by<br>  $Y$  and write  $X \prec_{\ell} Y$  if for some row stochastic matrix  $R, X = R/Y$ 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.<br> $Y \rightarrow Y$ ) if for home now stachastic matrix  $B \times_{\ell} Y = BV$  (resp.  $X = YD$ )  $X \prec_r Y$  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  $X \prec_{\ell} Y \prec_{\ell} X$ .

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Received 20 June 2010; Accepted 15 February 2011 c 2011 Academic Center for Education, Culture and Research TMU

<sup>43</sup>

A linear operator  $T: \mathbb{R}^p \to \mathbb{R}^n$  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  $\prec_{\ell}$  from  $\mathbb{R}^n$  to  $\mathbb{R}^n$  are fully characterized in [6] and [7]. For more information  $\prec_r$  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<br>and n. Here we focus on this method. And in the final section we obspectating 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.<br>We shall use the following source throughout the paper. Let  $T: \mathbb{R}^p$ .

oe a nonzero linear operator and let  $[T] = [t_{ij}]$  denotes the matrix representation of *T* with respect to the standard bases  $\{e_1, e_2, \ldots, e_r\}$  of  $\mathbb{R}^n$  and  $f_1, f_2, \ldots, f_n\}$  of  $\mathbb{R}^n$ . If  $p = 1$ , then all li We shall use the following conventions throughout the paper, Let  $T : \mathbb{R}^p \to \mathbb{R}^n$ be a nonzero linear operator and let  $[T] = [t_{ij}]$  denotes the matrix representation of T with respect to the standard bases  $\{e_1, e_2, \ldots, e_p\}$  of  $\mathbb{R}^p$  and  ${f_1, f_2,..., f_n}$  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,  $i = 1, ..., k$ . 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)   
**a**: 
$$
= \max\{t_{ij} | 1 \le i \le n, 1 \le j \le p\},
$$

$$
b: = \min\{t_{ij} | 1 \le i \le n, 1 \le j \le p\}.
$$

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

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

where  $Conv(A)$  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  $R^p$  to  $R^n$ .

**Theorem 1.1.** Let  $T : \mathbb{R}^2 \to \mathbb{R}^n$  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*  $xy \le 0$  *for all*  $(x, y) \in C(T)$  $(x, y) \in C(T)$ .

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

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

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

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

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

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

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

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

*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*  $(\alpha, \beta) \in$ <br> $F(T)$  $E(T)$ .

 $E(T) := \{ (P_i, N_i) : (P_i, N_i) \text{ is a corner of } \Delta \},$ <br> *Archive of P<sub>1</sub>, N<sub>i</sub>* are as in Definition 1.3.<br> **Theorem 1.5.** [7, *Theorem 4.6*] *Let T* and  $E(T)$  be as in Definition 1.4. Then<br> *T* preserves  $\prec_{\ell}$  *if* and only if  $\mathcal{P}_p$ 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  $\mathbb{R}^n$ .<br>In the second section we obtain a lay persensal condition for  $T: \mathbb{R}^p \to \mathbb{R}^n$ . In the second section we obtain a key necessary condition for  $T: \mathbb{R}^p \to \mathbb{R}^n$  ( $p \geq$ 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 lammas. 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  $\min Y = \min Y$  where the maximum and minimum are taken even the entries  $\min X = \min Y$  *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  $\min Y \leq \min X \leq$  $\max X \le \max Y$ . Hence  $X \prec_{\ell} Y \prec_{\ell} X$  if and only if  $\max X = \max Y$  and  $\min Y = \min Y$ .  $\min X = \min Y$ .

**Lemma** 1.7. Let  $T: \mathbb{R}^p \to \mathbb{R}^n$  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  $\max_{X,Y} K = \max_{Y} T Y$ implies  $\max TX = \max TY$ .

**Lemma 1.8.** *If*  $T: \mathbb{R}^p \to \mathbb{R}^n$  *is a linear preserver of*  $\prec_{\ell}$ , *then*  $T$  *is a linear measurem* of *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  $T X \rightarrow T Y$  which is  $T Y \rightarrow T Y$  $\mathbb{R}^p$ . Hence  $TX \prec_{\ell} TY \prec_{\ell} TX$  which is  $TX \sim_{\ell} Y$ <br>The converse of Lamma 1.8 is not two we will

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  $| \mathbf{b} |$  < **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  $T: \mathbb{R}^2 \to \mathbb{R}^n$  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*  $P \subset \mathcal{D}(2)$  $P \in \mathcal{P}(2)$ .

(*ii*) *Let*  $T: \mathbb{R}^2 \to \mathbb{R}^n$  ( $n \leq 2$ ) *be a linear operator then*  $T$  *is a preserver of*  $\sim_{\ell}$  *of call*  $Y \subset \mathbb{R}^2$  *and*  $P \subset \mathcal{D}(2)$ , *thene emists a parmutation matrice 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  $X = \max Y$ <br>and  $\min Y = \min Y$ . Hence  $X = DY$  for some  $B \in \mathcal{D}(2)$ . 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  $P \subset T(2)$ . Now by part (i) if  $T(X) \sim_{\ell} T(PX)$  $T(PX)$  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*  $T: \mathbb{R}^2 \to \mathbb{R}$  *be a linear operator. Then*  $\overline{T}$  *preserves*  $\sim_{\ell}$ *if* and only if  $[T] = [a \ a]$ , for some  $a \in R$ .

**Proof.** Let T preserve  $\sim_{\ell}$ , since  $e_1 \sim_{\ell} e_2$  then  $\max Te_1 = \max Te_2$  and  $\min Te_2 = \min Te_2$ . Hence  $[T] = [e, e]$   $e \in E$  Convergely let  $[T] = [e, e]$  for  $\min Te_1 = \min Te_2$ . Hence  $[T] = [a \ a]$ ,  $a \in R$ . 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*  $T: \mathbb{R}^2 \to \mathbb{R}^2$  *be a linear operator.* T *preserves* ∼<sub> $\ell$ </sub>, *if* and *only if*  $[T] = \begin{bmatrix} a & b \\ b & a \end{bmatrix}$  $\begin{bmatrix} a & b \\ b & a \end{bmatrix}$  or  $[T] = \begin{bmatrix} a \\ b \end{bmatrix}$   $\begin{bmatrix} a \\ b \end{bmatrix}$  $\begin{bmatrix} a \\ b \end{bmatrix}$ , for some  $a, b \in R$ .

**Proof.** (*i*) Let *X*,  $Y \in \mathbb{R}^2$ , by Lemma 1.6 *X* ~  $\epsilon$  *Y* if and only if max  $X = \max Y$ <br>
and min  $X = \min Y$ . Hence  $X = PY$  for some  $P \in \mathcal{P}(2)$ .<br>  $\{ii\}$  Let  $X \in \mathbb{R}^2$ , by part (*i*)  $i$  is a linear preserver of  $\$ **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  $[T] = \begin{bmatrix} a & a \\ b & b \end{bmatrix}$  $\begin{bmatrix} a & a \\ b & b \end{bmatrix}$  or  $[T] = \begin{bmatrix} a & b \\ b & a \end{bmatrix}$ <br>  $\begin{bmatrix} Y \\ Y \end{bmatrix}$  for all  $Y \subset \mathbb{R}^2$  and  $\begin{bmatrix} a & b \\ b & a \end{bmatrix}$ . 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 <sup>=</sup>  $\begin{bmatrix} 2 & 1 \\ 1 & 2 \end{bmatrix}$ , *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*  $x, y \in R$ , *define*  $Q_2(x, y) = \begin{bmatrix} x & y \\ y & x \end{bmatrix}$  $\begin{bmatrix} x & y \\ y & x \end{bmatrix}$ , if  $x \neq y$  and  $\mathcal{Q}_2(x,x)=[x\ x].$ 

**Theorem 2.6.** *Let*  $T: \mathbb{R}^2 \to \mathbb{R}^n$  *be a linear operator. Then*  $T$  *is a linear preserver of* ∼<sub> $\ell$ </sub> *if and only if*  $Q_2(x, y)$  *is a sub-matrix of* [T], *for all*  $(x, y) \in C(T)$ , where  $C(T)$  denote the set of all sermons of  $\Delta$  as in  $(2)$  $C(T)$ , 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  $T_i = (t_i, t_{i+1}) - (x, y)$ . Then there exist real numbers  $m M$  such that  $m t_{i+1} M t_{i+2}$  $(t_{i1}, t_{i2}) = (x, y)$ . Then there exist real numbers m, M such that  $mt_{i1} + Mt_{i2}$  $mt_{i1}+Mt_{i2}, j \neq i$ . 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  $(M+\varepsilon, m-\varepsilon)^t \sim \ell (m-\varepsilon, M+\varepsilon)^t$ ,<br>  $T(M+\varepsilon, m-\varepsilon)^t \sim T(m-\varepsilon, M+\varepsilon)^t$ . Hence for all  $0 < \varepsilon < \varepsilon$ , there exist  $T(M + \varepsilon, m - \varepsilon)^t \sim_{\ell} T(m - \varepsilon, M + \varepsilon)^t$ . Hence, for all  $0 < \varepsilon \leq \varepsilon_0$ , there exist<br> $1 < h < m$  such that  $T = (t + 1) \in C(T)$  and  $(m - \varepsilon)t + (M + \varepsilon)t =$  $1 \leq k \leq n$  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  $k \in \{1, 2, \ldots, n\}$  is a finite set, there exists k such that  $t_{k1} = t_{i2}$  and  $t_{k2} = t_{i1}$ . Therefore,  $Q_2(x, y)$  is a sub-matrix of  $[T]$ ,.

**Example 12**<br> **Archive 22** (*x*, *y*) be a sub-matrix of [*T*] for all  $(x, y) \in C(T)$ . Define the<br> *Archive of T* on  $R^2$  such that  $[\hat{T}] = [Q_2(x_1, y_1)/\cdots/Q_2(x_r, y_r)]$ , where<br>  $x_i, y_i$   $\in C(T)$ ,  $1 \le i \le r$ . By elementary conversan Conversely, let  $\mathcal{Q}_2(x, y)$  be a sub-matrix of [T] for all  $(x, y) \in C(T)$ . Define the linear operator  $\widehat{T}$  on  $R^2$  such that  $|\widehat{T}| = [\mathcal{Q}_2(x_1, y_1)/\cdots/\mathcal{Q}_2(x_r, y_r)],$  where  $(x_i, y_i) \in C(T)$ ,  $1 \leq i \leq r$ . By elementary convex analysis, we know that  $\max T(X) = \max \widehat{T}(X)$  and  $\min T(X) = \min \widehat{T}(X)$  for all  $X \in \mathbb{R}^2$ . Hence it is enough to show that T is a linear preserver of  $\prec_{\ell}$ . By Theorems 2.2 and 2.3, each  $Q_2(x_i, y_i)$  is a linear preserver of  $\sim_{\ell}$ . Thus, T is a linear preserver of  $\sim_{\ell}$ .

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

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

**Lemma 3.1.** *Let*  $T: \mathbb{R}^p \to \mathbb{R}^n$ ,  $p \geq 3$  *be a linear preserver of*  $\sim_{\ell}$  *and let* **a**, **b**  $\text{area}$  *and a i*  $\text{mean}$  *f b s did in the following genericing hold are as in* (1)*. Then the following assertions hold,*

(i)  $\mathbf{a} = \max T e_i$  and  $\mathbf{b} = \min T e_i$  for all  $i = 1, \ldots, n$ . In particular every col $u$ *umn of* [T] *contains at least one entry equal to* **a** *and at least one entry equal to* **b**.  $to$  **b**.<br> $\overrightarrow{a}$ 

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

(ii) For  $p \geq 3$ , and for all  $r, s \in \{1, \ldots, p\}$ ,  $r \neq s$ , we know  $(e_r + e_s) \sim_e e_r$ so  $(T e_r + T e_s) \sim_{\ell} T e_r$ . Therefore, if the i<sup>th</sup> of [T] contains an entry equal to a (recovered) then all other entries of the i<sup>th</sup> new of [T] are pappertive to **a** (resp. **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 **a** and each row of  $[T]$  has at most one entry equal to **a**, hence  $p \leq n$ .

Now, we state the key theorem of this section.

**Theorem 3.2.** *Let*  $T : \mathbb{R}^p \to \mathbb{R}^n$  *be a linear preserver of*  $\sim_{\ell}$  *and let* **a** *and* **b** *b c a i n i l n i d j k c a i n i d j l a i d n j d n d be as in* (1)*. Then there exist*  $0 \le \alpha \le \mathbf{a}$  *and*  $\mathbf{b} \le \beta \le 0$  *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 **a** and at least one entry equal to **b**. Let  $1 \leq k \leq p$ , define  $I_k = \{i : 1 \le i \le n, t_{ik} = \mathbf{a}\}\$ and  $J_k = \{j : 1 \le j \le 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 <sup>a</sup> row containing an entry **<sup>a</sup>** (resp. **<sup>b</sup>**) 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) 
$$
\beta_k := \min\{\beta_k^i, i \in I_k\}, \quad \alpha_k := \max\{\alpha_k^j, j \in J_k\}.
$$

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

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

3)  $\beta_k := \min\{\beta_k^j, i \in I_k\}, \quad \alpha_k := \max\{\alpha_k^j, j \in J_k\}.$ <br>
Define  $X_k = -(N+1)e_k + e$ . Choose  $N_0$  large enough such that for all  $N \ge N_0$ <br>
and  $1 \le i \le n$ ,<br>
4)  $\min T(X_k) = -N\mathbf{a} + \beta_k \le -Nt_{ik} + \sum_{i \ne k} t_{il} \le -Nb + \alpha_k = \max T(X_k).$ <br>
We know that  $X_k \sim$ We know that  $X_k \sim_{\ell} X_r = -(N+1)e_r + e$ ,  $1 \leq r \leq p$  and T is a linear<br>presenter of  $\sim$  Hence by (4)  $\approx$  in  $\approx$  p and  $\beta$  in  $\beta$  in  $\beta$  in  $\leq$  p and  $\beta$ 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  $1 \leq h \leq n$ <br>such that  $N_1^* + \cdots + \cdots = \min_{k=1}^n T_{k-1}^* (N_0 + e_k) = \min_{k=1}^n T_{k-1}^* (X_k) = N_0 + \beta$  and for such that  $-Nt_{hi} + t_{hj} = \min T(-Ne_i + e_j) = \min T(X_k) = -N**a** + \beta$  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  $t_{hi}=a, t_{hj}=\beta.$  Hence  $\mathcal{P}_p(\mathbf{a}, \beta)$  is a submatrix of [T]. Similarly, there exists  $N_1$ , such that for each  $N \geq N_1$ , there exists  $1 \leq h \leq n$  such that  $-Nt_{hi}+t_{hj} = \max T(-Ne_i+e_j) = \max T(X_k) = -Nb+\alpha$ and  $-N(\mathbf{b} - t_{hi}) = t_{hj} - \alpha$ . Thus,  $t_{hi} = \mathbf{b}$  and  $t_{hj} = \alpha$ . Since  $1 \le i \ne j \le p$ 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  $T: \mathbb{R}^p \to \mathbb{R}^n$ which preservers  $\sim_{\ell}$ .

**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*  $T: \mathbb{R}^p \to \mathbb{R}^n$  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 s*. 1.8, T is a *linear* preserver of  $\sim_{\ell}$ 

**Theorem 3.4.**  $T: \mathbb{R}^p \to \mathbb{R}^p$ ,  $p \geq 3$  *is a linear preserver of*  $\sim_{\ell}$  *if and only if*  $T Y = e D Y$  *for aggregation properties matrix*  $P_e \circ \mathbb{R}^p$  and for all  $Y \in \mathbb{R}^p$  $TX = cPX$ , 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 **a** and one entry equal to **b**. Also each row of  $[T]$  has at most, one entry equal to **a** and one entry equal to **b**. Since [T] is  $p \times p$ , then all rows and all columns of  $[T]$  have exactly one entry equal to **a** and one entry equal to **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  $\max T(e_1 - e_2) =$ <br> $\max T(e_1 - e_2)$ , which is  $e_1 - e_2$ . Therefore  $h = 0$  and  $[T] = e B$  for some  $\max T(e_1 - e_3)$  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  $M = \max x = \max y$ .<br>Obviously  $cm = \min Tx = \min Tx$  and  $cM = \max Tx = \max Tx$ . Therefore Obviously  $cm = \min Tx = \min Ty$  and  $cM = \max Tx = \max Ty$ . Therefore  $Tx \sim_{\ell} Ty$ .

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

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

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

By [6] we know that for  $p \geq 3$ ,  $T: \mathbb{R}^p \to \mathbb{R}^p$  is a linear preserver of  $\prec_{\ell}$  if and<br>only if  $T$  has the form  $x \mapsto aPx$ , for some  $a \in \mathbb{R}$  and some  $P \in \mathcal{P}(p)$ .<br>Corollary 3.5.  $T: \mathbb{R}^p \to \mathbb{R}^p$ ,  $p \ge$ **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.

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