

ON MINIMAL SETS OF $(0, 1)$ -MATRICES WHOSE PAIRWISE PRODUCTS FORM A BASIS FOR $M_n(\mathbb{F})$

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Dedicated to Peter Rosenthal

Abstract

Three families of examples are given of sets of $(0, 1)$ -matrices whose pairwise products form a basis for the underlying full matrix algebra. In the first two families, the elements have rank at most two and some of the products can have multiple entries. In the third example, the matrices have equal rank \sqrt{n} and all of the pairwise products are single-entried $(0, 1)$ -matrices.

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1. Introduction

Let \mathbb{F} be a field with identity denoted by 1 and let $M_n(\mathbb{F})$ denote the algebra of $n \times n$ matrices with entries in \mathbb{F} . We call a matrix having only one of its entries nonzero and its nonzero entry equal to 1 an *elementary matrix*. If this 1 is in the position (i, j) we denote the matrix by $E_{i,j}$. If $\{A_i\}_\Gamma$ is a set of $n \times n$ matrices whose pairwise products, that is, the set of matrices $\{A_i A_j : i, j \in \Gamma\}$, form a basis for $M_n(\mathbb{F})$ then, obviously, the cardinality of Γ is at least n . In [1] an example is given to show that this lower bound is attained whatever the value of n . In this example most, but not all, of the products are elementary matrices and the following question is raised.

QUESTION 1.1. *Is it possible to find n matrices in $M_n(\mathbb{F})$ whose set of pairwise products is the basis of $M_n(\mathbb{F})$ consisting of elementary matrices?*

We show (Theorem 3.5) that it is possible if n is the square of an integer. If n is not a square and \mathbb{F} is the real or complex field, no set of $(0, 1)$ -matrices with n elements can have this property (Theorem 3.1).

2. Matrices of rank at most two

EXAMPLE 2.1. Let \mathbb{F} be a field with identity denoted by 1. Let $n \in \mathbb{Z}^+$. For $1 \leq i \leq n$ define the $n \times n$ matrix $A_i \in M_n(\mathbb{F})$ by $A_i = E_{i,1} + E_{1,i}$. We show that the pairwise products of $\{A_1, A_2, \dots, A_n\}$, that is, the set of matrices $\{A_i A_j : 1 \leq i, j \leq n\}$, is a basis for $M_n(\mathbb{F})$. Since this set has n^2 elements, we need only show that it spans $M_n(\mathbb{F})$, and to show this it is enough, in turn, to show that every elementary matrix $E_{i,j}$ belongs to the span. For the proof note that

- (i) $E_{i,j} E_{k,l} = \delta_{j,k} E_{i,l}$;
- (ii) $E_{i,j} = A_i A_j$, if $i \neq 1, j \neq 1, i \neq j$;
- (iii) $E_{1,1} = \frac{1}{4} A_1^2 (= \frac{1}{2} A_1)$;
- (iv) $E_{i,i} = A_i^2 - \frac{1}{4} A_1^2, 2 \leq i \leq n$;
- (v) $E_{i,1} = \frac{1}{2} A_i A_1, 2 \leq i \leq n$;
- (vi) $E_{1,j} = \frac{1}{2} A_1 A_j, 2 \leq j \leq n$.

More generally, we have the following theorem. We introduce some notation to make computations with elementary matrices somewhat easier. In most of what follows we will denote the elementary matrix $E_{i,j}$ simply by $(i; j)$. From (i) above, we can write $(i; j)(k; l) = \delta_{j,k}(i; l)$.

THEOREM 2.2. Let \mathbb{F} be a field, $n \in \mathbb{Z}^+$ and $p \in \{1, 2, \dots, n\}$ and let μ and σ be permutations of $\{1, 2, \dots, n\}$. Define $A_i \in M_n(\mathbb{F})$ by $A_i = (\mu(i); p) + (p; \sigma(i))$ for $1 \leq i \leq n$. The pairwise products of $\{A_1, A_2, \dots, A_n\}$ form a basis for $M_n(\mathbb{F})$.

PROOF. Since $A_{\mu^{-1}(i)} = (i; p) + (p; \sigma \cdot \mu^{-1}(i))$ we can suppose that $\mu = \iota$, the identity permutation. We will show that each of the n^2 elementary matrices $(i; j)$ belongs to $\mathcal{P} = \text{span}\{A_i A_j : 1 \leq i, j \leq n\}$.

For $1 \leq i, j \leq n$ and $i \neq \sigma^{-1}(p), j \neq \sigma(p)$ and $j \neq \sigma^2(i)$,

$$A_i A_{\sigma^{-1}(j)} = ((i; p) + (p; \sigma(i)))(\sigma^{-1}(j); p) + (p; j) = (i; j).$$

So $(i; j) \in \mathcal{P}$ if $i \neq \sigma^{-1}(p), j \neq \sigma(p)$ and $j \neq \sigma^2(i)$. It remains to show that $(i; j) \in \mathcal{P}$ if $i = \sigma^{-1}(p)$ or $j = \sigma(p)$ or $j = \sigma^2(i)$.

Case I: $p = \sigma(p)$. Then $A_p = 2(p; p)$ and so $A_p^2 = 4(p; p)$. Hence $(p; p) = \frac{1}{4} A_p^2 \in \mathcal{P}$.

Subcase I(a): $i = \sigma^{-1}(p)$. In this case, $i = p$ and we need to show that $(p; j) \in \mathcal{P}$, for $1 \leq j \leq n, j \neq p$. If $j \neq p$,

$$A_p A_{\sigma^{-1}(j)} = 2(p; p)(\sigma^{-1}(j); p) + (p; j) = 2(p; j).$$

Hence $(p; j) = \frac{1}{2} A_p A_{\sigma^{-1}(j)} \in \mathcal{P}$, if $j \neq p$.

Subcase I(b): $j = \sigma(p)$. In this case, $j = p$ and we need to show that $(i, p) \in \mathcal{P}$, for $1 \leq i \leq n, i \neq p$. If $i \neq p$,

$$A_i A_p = 2((i; p) + (p; \sigma(i)))(p; p) = 2(i; p).$$

Hence $(i; p) = \frac{1}{2} A_i A_p \in \mathcal{P}$, if $i \neq p$.

Subcase I(c): $j = \sigma^2(i)$. We need to show that $(i; \sigma^2(i)) \in \mathcal{P}$, for $1 \leq i \leq n$, $i \neq p$. If $i \neq p$,

$$A_i A_{\sigma(i)} = ((i; p) + (p; \sigma(i)))(\sigma(i); p) + (p; \sigma^2(i)) = (i; \sigma^2(i)) + (p; p).$$

Hence $(i; \sigma^2(i)) = A_i A_{\sigma(i)} - \frac{1}{4} A_p^2 \in \mathcal{P}$, if $i \neq p$.

Case II: $p \neq \sigma(p)$. If $j \neq \sigma(p)$ and $j \neq \sigma^2(p)$,

$$A_{\sigma^{-1}(p)} A_{\sigma^{-1}(j)} = (\sigma^{-1}(p); j) + (p; j) \quad \text{and} \quad A_p A_{\sigma^{-1}(j)} = (p; j).$$

Hence,

$$(\sigma^{-1}(p); j) = A_{\sigma^{-1}(p)} A_{\sigma^{-1}(j)} - A_p A_{\sigma^{-1}(j)} \in \mathcal{P} \quad \text{whenever } j \neq \sigma(p), \sigma^2(p). \tag{2.1}$$

Also, if $i \neq \sigma^{-1}(p)$ and $i \neq \sigma^{-2}(p)$,

$$A_i A_p = (i; p) + (i; \sigma(p)) \quad \text{and} \quad A_i A_{\sigma^{-1}(p)} = (i; p).$$

Hence

$$(i; \sigma(p)) = A_i A_p - A_i A_{\sigma^{-1}(p)} \in \mathcal{P} \quad \text{whenever } i \neq \sigma^{-1}(p), \sigma^{-2}(p). \tag{2.2}$$

Now, if $i \neq \sigma^{-1}(p)$,

$$A_i A_{\sigma(i)} = (i; \sigma^2(i)) + (p; p).$$

Since $A_p A_{\sigma^{-1}(p)} = \delta(p; p)$ where $\delta = 1$ if $p \neq \sigma^2(p)$ and $\delta = 2$ if $p = \sigma^2(p)$,

$$(i; \sigma^2(i)) = A_i A_{\sigma^2(i)} - \frac{1}{\delta} A_p A_{\sigma^{-1}(p)} \in \mathcal{P} \quad \text{whenever } i \neq \sigma^{-1}(p). \tag{2.3}$$

Taking (2.1), (2.2) and (2.3) into consideration, to complete the proof it only remains to show that each of (i) $(\sigma^{-1}(p); \sigma(p))$, (ii) $(\sigma^{-1}(p); \sigma^2(p))$ and (iii) $(\sigma^{-2}(p); \sigma(p))$ belongs to \mathcal{P} (still with $p \neq \sigma(p)$).

Case (i): $(\sigma^{-1}(p); \sigma(p))$. If $p \neq \sigma^2(p)$,

$$(\sigma^{-1}(p); \sigma(p)) = A_{\sigma^{-1}(p)} A_p - A_p^2 - A_{\sigma^{-1}(p)}^2 + A_p A_{\sigma^{-1}(p)} \in \mathcal{P}.$$

If $p = \sigma^2(p)$,

$$(\sigma^{-1}(p); \sigma(p)) = (\sigma(p); \sigma(p)) = A_{\sigma(p)} A_p + \frac{1}{2} A_p A_{\sigma(p)} - A_p^2 - A_{\sigma(p)}^2 \in \mathcal{P}.$$

Case (ii): $(\sigma^{-1}(p); \sigma^2(p))$. If $p \neq \sigma^2(p)$,

$$(\sigma^{-1}(p); \sigma^2(p)) = A_{\sigma^{-1}(p)} A_{\sigma(p)} - A_p A_{\sigma(p)} + A_p A_{\sigma^{-1}(p)} \in \mathcal{P}.$$

If $p = \sigma^2(p)$,

$$(\sigma^{-1}(p); \sigma^2(p)) = (\sigma(p); p) = A_{\sigma(p)}^2 - \frac{1}{2} A_p A_{\sigma(p)} \in \mathcal{P}.$$

Case (iii): $(\sigma^{-2}(p); \sigma(p))$. Notice that

$$(\sigma^{-2}(p); \sigma(p)) = A_{\sigma^{-2}(p)} A_p - A_{\sigma^{-2}(p)} A_{\sigma^{-1}(p)} + \frac{1}{\delta} A_p A_{\sigma^{-1}(p)} \in \mathcal{P},$$

where, as before, $\delta = 1$ if $p \neq \sigma^2(p)$ and $\delta = 2$ if $p = \sigma^2(p)$.

This completes the proof. □

REMARK 2.3. The example given in [1] is of a type covered by the preceding theorem.

The next example shows that, with the A_i defined as in the preceding theorem (with $\mu = \iota$), σ need not be a permutation if the pairwise products span $M_n(\mathbb{F})$.

EXAMPLE 2.4. Define the mapping $\sigma : \{1, 2, 3\} \rightarrow \{1, 2, 3\}$ by $\sigma(1) = \sigma(3) = 2$ and $\sigma(2) = 3$. Define matrices $A, B, C \in M_3(\mathbb{F})$ by $A = (1; 1) + (1; 2)$, $B = (2; 1) + (1; 3)$ and $C = (3; 1) + (1; 2)$. We have the multiplication table:

	A	B	C
A	$(1; 1) + (1; 2)$	$(1; 3) + (1; 1)$	$(1; 2)$
B	$(2; 1) + (2; 2)$	$(2; 3)$	$(2; 2) + (1; 1)$
C	$(3; 1) + (3; 2)$	$(3; 3) + (1; 1)$	$(3; 2)$

It is easily seen that the set of products in this table span, and so form a basis for, $M_3(\mathbb{F})$. This example is a simple case of the following general result.

THEOREM 2.5. Let $n, p \in \mathbb{Z}^+$ with $n \geq 3$ and $1 \leq p \leq n$. If the map $\sigma : \{1, 2, \dots, n\} \rightarrow \{1, 2, \dots, n\}$ satisfies

- (i) $\sigma(\{1, 2, \dots, n\} \setminus \{p\}) = \{1, 2, \dots, n\} \setminus \{p\} = \text{range}(\sigma)$,
- (ii) $\sigma(p) \neq \sigma^2(p)$,

then the $n \times n$ matrices $A_i = (i; p) + (p; \sigma(i))$, for $1 \leq i \leq n$, have the property that the set of matrices $\{A_i A_j : 1 \leq i, j \leq n\}$ is a basis for $M_n(\mathbb{F})$.

PROOF. Let \mathcal{V} denote the span of $\{A_i A_j : 1 \leq i, j \leq n\}$. We show that $\mathcal{V} = M_n(\mathbb{F})$ by showing that \mathcal{V} contains every elementary matrix $(i; j)$. Notice that $\sigma(p) = \sigma(q)$ for some $q \neq p$ and $q \neq \sigma(p)$ because $\sigma(p) \neq \sigma^2(p)$.

Let $1 \leq i \leq n$. Then

$$A_i A_q = ((i; p) + (p; \sigma(i)))((q; p) + (p; \sigma(p))) = (i; \sigma(p)) \in \mathcal{V}.$$

Since

$$A_i A_p = ((i; p) + (p; \sigma(i)))((p; p) + (p; \sigma(p))) = (i; p) + (i; \sigma(p)),$$

it now follows that $(i; p) \in \mathcal{V}$. In particular, $(p; p) \in \mathcal{V}$. Then, from

$$A_i A_{\sigma(i)} = ((i; p) + (p; \sigma(i)))((\sigma(i); p) + (p; \sigma^2(i))) = (i; \sigma^2(i)) + (p; p),$$

it follows that $(i; \sigma^2(i)) \in \mathcal{V}$.

So far, we have shown that each of $(i; p)$, $(i; \sigma(p))$ and $(i; \sigma^2(i))$ belongs to \mathcal{V} . For $1 \leq j \leq n$ and $j \notin \{p, \sigma(i)\}$,

$$A_i A_j = ((i; p) + (p; \sigma(i)))((j; p) + (p; \sigma(j))) = (i; \sigma(j)) \in \mathcal{V}.$$

Using property (i) in the statement of the theorem, it is easily shown that

$$\sigma(\{1, 2, \dots, n\} \setminus \{p, \sigma(i)\}) = \{1, 2, \dots, n\} \setminus \{p, \sigma^2(i)\},$$

and so we have proved that $(i; j) \in \mathcal{V}$ for $1 \leq i, j \leq n$. Thus $\mathcal{V} = M_n(\mathbb{F})$. □

REMARK 2.6. Possibly the simplest example of a map $\sigma : \{1, 2, \dots, n\} \rightarrow \{1, 2, \dots, n\}$ satisfying the hypotheses of the preceding theorem is given by $\sigma(n) = 2, \sigma(i) = i + 1$ for $i \neq n$, and where we have taken $p = 1$.

REMARK 2.7. Suppose the map $\sigma : \{1, 2, \dots, n\} \rightarrow \{1, 2, \dots, n\}$ satisfies $\sigma(p) = p$ and $\{A_i A_j : 1 \leq i, j \leq n\}$ is a basis for $M_n(\mathbb{F})$, where $A_i = (i; p) + (p; \sigma(i))$. Then σ is a permutation of $\{1, 2, \dots, n\}$. For, in this case, $A_p = 2(p; p)$. Let $\sigma(i) = \sigma(j)$. If neither i nor j is equal to p then

$$A_p A_i = 2(p; p)((i; p) + (p; \sigma(i))) = 2(p; \sigma(i)) = 2(p; \sigma(j)) = A_p A_j$$

and so $i = j$ (since the set of products $\{A_r A_s : 1 \leq r, s \leq n\}$ is linearly independent). If $i = p$ and $j \neq p$ then $\sigma(i) = \sigma(j) = p$ and

$$A_j A_p = 2((j; p) + (p; p))(p; p) = 2((j; p) + (p; p)) = 2A_j^2,$$

and this is a contradiction.

3. Matrices of rank two or more

We turn our attention to generating sets of matrices with n elements whose pairwise products are elementary matrices. In Theorem 2.5 above, each of the matrices A_i is a $(0, 1)$ -matrix with two nonzero entries. The same is true for the matrices in Theorem 2.2 if $\sigma(p) \neq p$ and $\mu = \iota$. We next show that, for real or complex matrices, if each generator A_i is a $(0, 1)$ -matrix with two nonzero entries, the pairwise products cannot all be elementary matrices unless $n = 4$.

THEOREM 3.1. Let $n \in \mathbb{Z}^+$ and let \mathbb{F} be a field with characteristic zero in which n has a square root. Let $\{A_i : 1 \leq i \leq n\} \subseteq M_n(\mathbb{F})$ be a set of $(0, 1)$ -matrices such that:

- (i) A_i has m_i nonzero entries for $1 \leq i \leq n$;
- (ii) $A_i A_j$ is an elementary matrix for $1 \leq i, j \leq n$;
- (iii) $\{A_i A_j : 1 \leq i, j \leq n\}$ is a basis for $M_n(\mathbb{F})$.

Then A_i has rank equal to m_i for $1 \leq i \leq n$ and $n = m^2$ for some positive integer m satisfying $\sum_{i=1}^n m_i = nm$.

PROOF. Suppose that such a set $\{A_i : 1 \leq i \leq n\}$ of matrices exists. Let $1 \leq i \leq n$ and suppose that $(r; s)$ is a summand of A_i . If no A_p had a summand of the form $(s; t)$, for some t , then the s th row of each elementary matrix $A_x A_y$ would be zero. Since this is a contradiction, there exists A_p having a summand $(s; t)$, for some t . Similarly, considering columns, there exists A_q having a summand of the form $(u; r)$, for some u . Thus if $(r; s)$ is also a summand of A_j then $A_i A_p = A_j A_p = (r; t)$, so $i = j$. This shows that the sets of summands of the A_i are pairwise disjoint. Also, if $(r_1; s_1)$ and $(r_2; s_2)$ are distinct summands of A_i then $r_1 \neq r_2$, since otherwise $A_q A_i$ is not an elementary matrix for some A_q (of the form $(u_1; r_1)$, for some u_1). Similarly, $s_1 \neq s_2$. Thus the number of nonzero entries of A_i is the rank of A_i , that is, m_i .

Let $A = \sum_{i=1}^n A_i$. By hypothesis,

$$\left(\sum_{i=1}^n A_i\right)^2 = A^2 = \mathbb{E}_n,$$

where \mathbb{E}_n is the $n \times n$ matrix having all of its entries equal to 1. Since $A^2e = ne$, where $e = (1, 1, \dots, 1)$, it follows that $Af = \sqrt{ne}f$, where $f = Ae + \sqrt{ne}$. Clearly $f \neq 0$. Thus $A^2f = nf = \mathbb{E}_n f$ and it follows that f is a nonzero multiple of e . So $Ae = \sqrt{ne}$ and all of the rows of A sum to \sqrt{n} . From this, $n = m^2$ for some positive integer m and A has nm nonzero entries. But the number of nonzero entries of A is $\sum_{i=1}^n m_i$ (since the nonzero entries of the A_i are pairwise disjoint). Hence, $\sum_{i=1}^n m_i = nm$. \square

COROLLARY 3.2. *If each of the matrices A_i has the same number m of nonzero entries, then $n = m^2$.*

We now show that such sets of (0, 1)-matrices exist.

EXAMPLE 3.3. Define the 4×4 (0, 1)-matrices A, B, C, D , each of rank two, by

$$A = (1; 1) + (2; 4), \quad B = (1; 3) + (2; 2), \quad C = (4; 1) + (3; 4), \quad D = (4; 3) + (3; 2).$$

We have the multiplication table

	A	B	C	D
A	(1; 1) (1; 3)	(2; 1) (2; 3)		
B	(2; 4) (2; 2)	(1; 4) (1; 2)		
C	(4; 1) (4; 3)	(3; 1) (3; 3)		
D	(3; 4) (3; 2)	(4; 4) (4; 2)		

Here the set of 16 pairwise products of A, B, C, D is the set of all 4×4 elementary matrices in $M_4(\mathbb{F})$.

EXAMPLE 3.4. Define the 9×9 (0, 1)-matrices $A_{i,j}$, $0 \leq i, j \leq 8$, each of rank three, by

$$\begin{aligned} A_{(0,0)} &= (1; 1) + (2; 5) + (3; 9), \\ A_{(0,1)} &= (1; 4) + (2; 8) + (3; 3), \\ A_{(0,2)} &= (1; 7) + (2; 2) + (3; 6), \\ A_{(1,0)} &= (5; 1) + (6; 5) + (4; 9), \\ A_{(1,1)} &= (5; 4) + (6; 8) + (4; 3), \\ A_{(1,2)} &= (5; 7) + (6; 2) + (4; 6), \\ A_{(2,0)} &= (9; 1) + (7; 5) + (8; 9), \\ A_{(2,1)} &= (9; 4) + (7; 8) + (8; 3), \\ A_{(2,2)} &= (9; 7) + (7; 2) + (8; 6). \end{aligned}$$

We have the multiplication table

	$A_{(0,0)}$	$A_{(0,1)}$	$A_{(0,2)}$	$A_{(1,0)}$	$A_{(1,1)}$	$A_{(1,2)}$	$A_{(2,0)}$	$A_{(2,1)}$	$A_{(2,2)}$
$A_{(0,0)}$	(1; 1)	(1; 4)	(1; 7)	(2; 1)	(2; 4)	(2; 7)	(3; 1)	(3; 4)	(3; 7)
$A_{(0,1)}$	(3; 9)	(3; 3)	(3; 6)	(1; 9)	(1; 3)	(1; 6)	(2; 9)	(2; 3)	(2; 6)
$A_{(0,2)}$	(2; 5)	(2; 8)	(2; 2)	(3; 5)	(3; 8)	(3; 2)	(1; 5)	(1; 8)	(1; 2)
$A_{(1,0)}$	(5; 1)	(5; 4)	(5; 7)	(6; 1)	(6; 4)	(6; 7)	(4; 1)	(4; 4)	(4; 7)
$A_{(1,1)}$	(4; 9)	(4; 3)	(4; 6)	(5; 9)	(5; 3)	(5; 6)	(6; 9)	(6; 3)	(6; 6)
$A_{(1,2)}$	(6; 5)	(6; 8)	(6; 2)	(4; 5)	(4; 8)	(4; 2)	(5; 5)	(5; 8)	(5; 2)
$A_{(2,0)}$	(9; 1)	(9; 4)	(9; 7)	(7; 1)	(7; 4)	(7; 7)	(8; 1)	(8; 4)	(8; 7)
$A_{(2,1)}$	(8; 9)	(8; 3)	(8; 6)	(9; 9)	(9; 3)	(9; 6)	(7; 9)	(7; 3)	(7; 6)
$A_{(2,2)}$	(7; 5)	(7; 8)	(7; 2)	(8; 5)	(8; 8)	(8; 2)	(9; 5)	(9; 8)	(9; 2)

Here the set of 81 pairwise products of the $A_{(i,j)}$ is the set of all 9×9 elementary matrices in $M_9(\mathbb{F})$.

The preceding two examples are particular cases of the following result.

THEOREM 3.5. *Let $m \in \mathbb{Z}^+$ and let $n = m^2$. There exists a set of n $(0, 1)$ -matrices $\{A_i : 1 \leq i \leq n\} \subseteq M_n(\mathbb{F})$ such that each A_i has m nonzero entries and*

- (i) $A_i A_j$ is an elementary matrix for $1 \leq i, j \leq n$;
- (ii) $\{A_i A_j : 1 \leq i, j \leq n\}$ is a basis for $M_n(\mathbb{F})$.

PROOF. By Example 3.3 above, we can suppose that $m \geq 3$. Define the matrices $A_{(i,j)}$, for $0 \leq i, j \leq m - 1$, by

$$A_{(i,j)} = \sum_{r=1}^{m-j} (\sigma^i(r) + im; (r - 1 + j)(m + 1) - j + 1) + \sum_{r=m-j+1}^m (\sigma^i(r) + im; (r - m + j)(m + 1) - j),$$

where $\sigma : \{1, 2, \dots, m\} \rightarrow \{1, 2, \dots, m\}$ is the cyclic permutation $(1, 2, \dots, m)$ (that is, $1 \mapsto 2 \mapsto 3 \mapsto \dots \mapsto (m - 1) \mapsto m \mapsto 1$). Call $H_r(A_{(i,j)})$ the r th head of $A_{(i,j)}$ and call $T_r(A_{(i,j)})$ the r th tail of $A_{(i,j)}$ where these are defined by

$$H_r(A_{(i,j)}) = \sigma^i(r) + im, \\ T_r(A_{(i,j)}) = \begin{cases} (r - 1 + j)(m + 1) - j + 1 & \text{if } 1 \leq r \leq m - j, \\ (r - m + j)(m + 1) - j & \text{if } m - j + 1 \leq r \leq m. \end{cases}$$

Then $A_{(i,j)} = \sum_{r=1}^m (H_r(A_{(i,j)}); T_r(A_{(i,j)}))$. Notice that, for $0 \leq i, j \leq m - 1$,

$$|H_r(A_{(i,j)}) - H_s(A_{(i,j)})| \leq m - 1 \quad \text{for } 1 \leq r, s \leq m, \\ |T_r(A_{(i,j)}) - T_s(A_{(i,j)})| \geq m + 1 \quad \text{for } 1 \leq r, s \leq m \text{ with } 0 < |r - s| \neq m - 1, \\ |T_r(A_{(i,j)}) - T_s(A_{(i,j)})| = 1 \quad \text{if } |r - s| = m - 1.$$

In particular, all of the tails of $A_{(i,j)}$ are distinct and all of the heads are distinct because σ^i is a bijection on $\{1, 2, \dots, m\}$.

We claim that

$$|\{T_r(A_{(i,j)}) : 1 \leq r \leq m\} \cap \{H_s(A_{(p,q)}) : 1 \leq s \leq m\}| \leq 1 \quad \text{for } 0 \leq i, j, p, q \leq m - 1.$$

Suppose $T_r(A_{(i,j)}) = H_s(A_{(p,q)})$ and $T_u(A_{(i,j)}) = H_v(A_{(p,q)})$, with $r \neq u$ and $s \neq v$. Then

$$|T_r(A_{(i,j)}) - T_u(A_{(i,j)})| = |H_s(A_{(p,q)}) - H_v(A_{(p,q)})| \leq m - 1,$$

so $|T_r(A_{(i,j)}) - T_u(A_{(i,j)})| = 1$, and we can take $r = 1, u = m$, so that $T_r(A_{(i,j)}) = jm + 1$ and $T_u(A_{(i,j)}) = jm$. Consequently, $H_s(A_{(p,q)}) = \sigma^p(s) + pm = jm + 1$ and $H_v(A_{(p,q)}) = \sigma^p(v) + pm = jm$, and so $\sigma^p(v) = (j - p)m$. It follows that $j - p = m$, so that $\sigma^p(v) = m$. Since $\sigma^p(s) = \sigma^p(v) + 1$, we have $\sigma^p(s) = m + 1$. This is a contradiction and establishes the claim.

Next we shall show that

$$|\{T_r(A_{(i,j)}) : 1 \leq r \leq m\} \cap \{H_s(A_{(p,q)}) : 1 \leq s \leq m\}| = 1 \quad \text{for } 0 \leq i, j, p, q \leq m - 1.$$

We do this by showing that

$$\{T_r(A_{(i,j)}) : 1 \leq r \leq m\} \cap \{H_s(A_{(p,q)}) : 1 \leq s \leq m\} \neq \emptyset \quad \text{for } 0 \leq i, j, p, q \leq m - 1.$$

In fact we will show that

- (1i) $T_{p-j+1}(A_{(i,j)}) = H_{m-j+1}(A_{(p,q)}) \quad \text{if } 1 \leq j \leq p,$
- (1ii) $T_{p+1}(A_{(i,0)}) = H_1(A_{(p,q)}),$
- (2) $T_{m-j+p+1}(A_{(i,j)}) = H_{m-j+1}(A_{(p,q)}) \quad \text{if } j \geq p + 1.$

Case (1i). Let $r = p - j + 1$ and $s = m - j + 1$ with $1 \leq j \leq p$. Then $1 \leq r \leq m - j$, and so $T_r(A_{(i,j)}) = (r - 1 + j)(m + 1) - j + 1 = p(m + 1) - j + 1$. Also $m - p + 1 \leq s \leq m$, so $H_s(A_{(p,q)}) = \sigma^p(s) + pm = s + p - m + pm = p - j + 1 + pm = T_r(A_{(i,j)})$.

Case (1ii). It is easily verified that $T_{p+1}(A_{(i,0)}) = H_1(A_{(p,q)}) = pm + p + 1$.

Case (2). Let $r = m - j + p + 1$ and $s = m - j + 1$ with $j \geq p + 1$. Then $m - j + 1 \leq r \leq m$, and so $T_r(A_{(i,j)}) = (r - m + j)(m + 1) - j = (p + 1)(m + 1) - j$. Also $1 \leq s \leq m - p$, so $H_s(A_{(p,q)}) = \sigma^p(s) + pm = s + p + pm = m - j + 1 + p + pm = T_r(A_{(i,j)})$.

Hence, for every i, j and p, q , the set of tails of $A_{(i,j)}$ and the set of heads of $A_{(p,q)}$ have precisely one element in common. It follows that the product $A_{(i,j)}A_{(p,q)}$ is an elementary matrix. Since we know, in each case, the tail of $A_{(i,j)}$ and the head of $A_{(p,q)}$ which coincide, we can write down these elementary matrices (the other products are zero).

For $1 \leq j \leq p,$

$$\begin{aligned} A_{(i,j)}A_{(p,q)} &= (H_{p-j+1}(A_{(i,j)}; T_{p-j+1}(A_{(i,j)}))(H_{m-j+1}(A_{(p,q)}); T_{m-j+1}(A_{(p,q)})) \\ &= (H_{p-j+1}(A_{(i,j)}; T_{m-j+1}(A_{(p,q)})) \end{aligned}$$

and this is equal to

$$\begin{cases} (p - j + i(m + 1) + 1; (m + q - j)(m + 1) - q + 1) & \text{if } p - j + i + 1 \leq m, j \geq q + 1, \\ (p - j + i(m + 1) + 1; (1 - j + q)(m + 1) - q) & \text{if } p - j + i + 1 \leq m, j \leq q, \\ (p - j + i(m + 1) + 1 - m; (m + q - j)(m + 1) - q + 1) & \text{if } p - j + i \geq m, j \geq q + 1, \\ (p - j + i(m + 1) + 1 - m; (1 - j + q)(m + 1) - q) & \text{if } p - j + i \geq m, j \leq q. \end{cases}$$

For $j = 0$,

$$\begin{aligned} A_{(i,0)}A_{(p,q)} &= (H_{p+1}(A_{(i,0)}); T_{p+1}(A_{(i,0)}))(H_1(A_{(p,q)}); T_1(A_{(p,q)})) \\ &= (H_{p+1}(A_{(i,0)}); T_1(A_{(p,q)})) \\ &= \begin{cases} (p + i(m + 1) + 1; qm + 1) & \text{if } p + i + 1 \leq m, \\ (p + i(m + 1) + 1 - m; qm + 1) & \text{if } p + i + 1 \geq m + 1. \end{cases} \end{aligned}$$

For $j \geq p + 1$,

$$\begin{aligned} A_{(i,j)}A_{(p,q)} &= (H_{p-j+m+1}(A_{(i,j)}); T_{p-j+m+1}(A_{(i,j)}))(H_{m-j+1}(A_{(p,q)}); T_{m-j+1}(A_{(p,q)})) \\ &= (H_{p-j+m+1}(A_{(i,j)}); T_{m-j+1}(A_{(p,q)})) \end{aligned}$$

and this is equal to

$$\begin{cases} (p - j + (i + 1)(m + 1); (m + q - j)(m + 1) - q + 1) & \text{if } j \geq p + 1 + i \text{ and } j \geq q + 1, \\ (p - j + (i + 1)(m + 1); (1 - j + q)(m + 1) - q) & \text{if } j \geq p + 1 + i \text{ and } j \leq q, \\ (p - j + (i + 1)(m + 1) - m; (m + q - j)(m + 1) - q + 1) & \text{if } j \leq p + i \text{ and } j \geq q + 1, \\ (p - j + (i + 1)(m + 1) - m; (1 - j + q)(m + 1) - q) & \text{if } j \leq p + i \text{ and } j \leq q. \end{cases}$$

There are $m^2 = n$ matrices $A_{(i,j)}$, so there are n^2 such products. The proof will be complete if we show these products give rise to different elementary matrices, that is,

$$A_{(i_1,j_1)}A_{(p_1,q_1)} = A_{(i_2,j_2)}A_{(p_2,q_2)} \text{ implies that } (i_1, j_1) = (i_2, j_2) \text{ and } (p_1, q_1) = (p_2, q_2).$$

Let $A_{(i_1,j_1)}A_{(p_1,q_1)} = A_{(i_2,j_2)}A_{(p_2,q_2)}$ with $i_1, j_1, p_1, q_1, i_2, j_2, p_2, q_2 \in \{0, 1, 2, \dots, m - 1\}$. In the remainder of the proof, for an elementary matrix $(i; j)$, we will call i the *head* of $(i; j)$ and j the *tail* of $(i; j)$ and write $H((i; j)) = i$, $T((i; j)) = j$. Then

$$H(A_{(i_1,j_1)}A_{(p_1,q_1)}) = H(A_{(i_2,j_2)}A_{(p_2,q_2)}) \quad \text{and} \quad T(A_{(i_1,j_1)}A_{(p_1,q_1)}) = T(A_{(i_2,j_2)}A_{(p_2,q_2)}).$$

Now

$$H(A_{(i_1,j_1)}A_{(p_1,q_1)}) = H_{p_1-j_1+1}(A_{(i_1,j_1)}) \text{ or } H_{p_1-j_1+m+1}(A_{(i_1,j_1)})$$

and

$$T(A_{(i_1,j_1)}A_{(p_1,q_1)}) = T_{m-j_1+1}(A_{(p_1,q_1)}) \text{ or } T_1(A_{(p_1,q_1)}),$$

with similar expressions for $H(A_{(i_2,j_2)}A_{(p_2,q_2)})$ and $T(A_{(i_2,j_2)}A_{(p_2,q_2)})$.

Case 1: $j_1 = j_2 = 0$. Then $T(A_{(i_1,0)}A_{(p_1,q_1)}) = T(A_{(i_2,0)}A_{(p_2,q_2)})$, which gives

$$T_1(A_{(p_1,q_1)}) = T_1(A_{(p_2,q_2)}) = q_1m + 1 = q_2m + 1,$$

so that $q_1 = q_2$. Also, $H(A_{(i_1,0)}A_{(p_1,q_1)}) = H(A_{(i_2,0)}A_{(p_2,q_2)})$, which gives

$$H_{p_1+1}(A_{(i_1,0)}) = H_{p_2+1}(A_{(i_2,0)}) = \sigma^{i_1}(p_1 + 1) + i_1m = \sigma^{i_2}(p_2 + 1) + i_2m.$$

Thus $|\sigma^{i_1}(p_1 + 1) - \sigma^{i_2}(p_2 + 1)| = |i_2 - i_1|m \leq m - 1$ and it follows that $i_1 = i_2$ and $\sigma^{i_1}(p_1 + 1) = \sigma^{i_2}(p_2 + 1)$, so $p_1 = p_2$. Thus $(i_1, j_1) = (i_2, j_2)$ and $(p_1, q_1) = (p_2, q_2)$.

Case 2: $j_1 \neq 0, j_2 \neq 0$. In this case

$$H(A_{(i_1,j_1)}A_{(p_1,q_1)}) = H_{r_1}(A_{(i_1,j_1)}) \quad \text{and} \quad H(A_{(i_2,j_2)}A_{(p_2,q_2)}) = H_{r_2}(A_{(i_2,j_2)}),$$

where $r_1 = p_1 - j_1 + 1$ or $p_1 - j_1 + 1 + m$ and $r_2 = p_2 - j_2 + 1$ or $p_2 - j_2 + 1 + m$. Thus $\sigma^{i_1}(r_1) + i_1m = \sigma^{i_2}(r_2) + i_2m$ and $|\sigma^{i_1}(r_1) - \sigma^{i_2}(r_2)| = |i_2 - i_1|m \leq m - 1$. It follows that $i_1 = i_2$ and $r_1 = r_2$. Also

$$T(A_{(i_1,j_1)}A_{(p_1,q_1)}) = T_{m-j_1+1}(A_{(p_1,q_1)}) = T(A_{(i_2,j_2)}A_{(p_2,q_2)}) = T_{m-j_2+1}(A_{(p_2,q_2)}).$$

Now $T_{m-j_1+1}(A_{(p_1,q_1)}) = (m + q_1 - j_1)(m + 1) - q_1 + 1$ or $(1 + q_1 - j_1)(m + 1) - q_1$ and $T_{m-j_2+1}(A_{(p_2,q_2)}) = (m + q_2 - j_2)(m + 1) - q_2 + 1$ or $(1 + q_2 - j_2)(m + 1) - q_2$. We cannot have $T_{m-j_1+1}(A_{(p_1,q_1)}) = (m + q_1 - j_1)(m + 1) - q_1 + 1$ and $T_{m-j_2+1}(A_{(p_2,q_2)}) = (1 + q_2 - j_2)(m + 1) - q_2$ since then

$$|m + q_1 - j_1 - 1 - q_2 + j_2|(m + 1) = |q_1 - q_2 - 1| \leq m,$$

from which $q_1 - q_2 - 1 = 0$ and $j_1 - j_2 = m$, a contradiction. Similarly, we cannot have $T_{m-j_1+1}(A_{(p_1,q_1)}) = (1 + q_1 - j_1)(m + 1) - q_1$, $T_{m-j_2+1}(A_{(p_2,q_2)}) = (m + q_2 - j_2)(m + 1) - q_2 + 1$. So $T_{m-j_1+1}(A_{(p_1,q_1)}) = T_{m-j_2+1}(A_{(p_2,q_2)})$ must give

$$|(q_1 - j_1) - (q_2 - j_2)|(m + 1) = |q_2 - q_1| \leq m,$$

from which we deduce that $q_1 = q_2$ and $j_1 = j_2$.

To show that $p_1 = p_2$ in this case, we should consider the fact that $r_1 = r_2$. We cannot have $r_1 = p_1 - j_1 + 1$ and $r_2 = p_2 - j_2 + 1 + m$, since then, using the fact that $j_1 = j_2$, we would have $m = p_1 - p_2$, which is a contradiction. Similarly, we cannot have $r_1 = p_1 - j_1 + 1 + m$ and $r_2 = p_2 - j_2 + 1$. Thus $H_{r_1}(A_{(i_1,j_1)}) = H_{r_2}(A_{(i_2,j_2)})$ must give $p_1 - j_1 = p_2 - j_2$, from which we deduce that $p_1 = p_2$, since $j_1 = j_2$. Thus $(i_1, j_1) = (i_2, j_2)$ and $(p_1, q_1) = (p_2, q_2)$.

Finally, we show we cannot have either $j_1 = 0, j_2 \neq 0$ or $j_1 \neq 0, j_2 = 0$. Suppose that $j_1 = 0, j_2 \neq 0$. Then $T(A_{(i_1,j_1)}A_{(p_1,q_1)}) = q_1m + 1$ and

$$T(A_{(i_2,j_2)}A_{(p_2,q_2)}) = (m + q_2 - j_2)(m + 1) - q_2 + 1 \text{ or } (1 + q_2 - j_2)(m + 1) - q_2.$$

If $T(A_{(i_2,j_2)}A_{(p_2,q_2)}) = (m + q_2 - j_2)(m + 1) - q_2 + 1$, then

$$q_1(m + 1) - q_1 + 1 = q_1m + 1 = (m + q_2 - j_2)(m + 1) - q_2 + 1,$$

so $|m + q_2 - j_2 - q_1|(m + 1) = |q_2 - q_1| \leq m - 1$, which gives $q_2 = q_1$ and $j_2 = m$, a contradiction. If, on the other hand, $T(A_{(i_2,j_2)}A_{(p_2,q_2)}) = (1 + q_2 - j_2)(m + 1) - q_2$, then $q_1(m + 1) - q_1 + 1 = (1 + q_2 - j_2)(m + 1)$, so

$$|1 + q_2 - j_2 - q_1|(m + 1) = |q_2 - q_1 + 1| \leq m,$$

and so $q_2 - q_1 + 1 = 0$ and $j_2 = 0$, a contradiction. Similarly, we cannot have $j_1 \neq 0$ and $j_2 = 0$. This completes the proof. \square

REMARK 3.6. In the following remark, e_k denotes the standard basis vector in \mathbb{C}^n which has k th entry equal to one and all other entries zero. Also, T^* denotes the adjoint of the matrix T . We use the well-known fact that for any rank-one complex square matrix R and any complex matrices X, Y of the same size as R , if $XRY = 0$ then either $XR = 0$ or $RY = 0$.

Question 1.1 from the introduction is answered in the affirmative by Theorem 3.5 for matrices of size n where n is a square. If n is not square, the answer is still unknown, even for real or complex matrices, although Theorem 3.1 shows that, in this case, sets of $(0, 1)$ -matrices will not provide an example. But suppose $n \geq 2$ and $\{A_i : 1 \leq i \leq n\}$ is a set of $n \times n$ real or complex matrices (not necessarily $(0, 1)$ -matrices, and not necessarily of equal rank) such that $\{A_i A_j : 1 \leq i, j \leq n\} = \{E_{p,q} : 1 \leq p, q \leq n\}$.

(i) We cannot have $A_i A_j = E_{i,j}$, for $1 \leq i, j \leq n$. In fact, we will prove that if $i \neq j$, then $A_i^2 = E_{p,p}, A_j^2 = E_{q,q}$ and $A_i A_j = E_{u,v}$, with $u = p$ or $v = q$, leads to a contradiction. Suppose it were true. Then

$$0 = A_i^2 A_j^2 = A_i(A_i A_j)A_j = A_i E_{u,v} A_j,$$

so $A_i E_{u,v} = 0$ or $E_{u,v} A_j = 0$. If $u = p$, then $A_i E_{p,v} = 0$, so $A_i E_{p,p} = 0$ (since $A_i E_{p,p} E_{p,v} = 0$ and $E_{p,p} E_{p,v} \neq 0$). But this would mean $A_i^3 = 0$, which is a contradiction. On the other hand, if $v = q$, then $E_{u,q} A_j = 0$, so $E_{q,q} A_j = 0 = A_j^3$, which again is a contradiction.

(ii) Let $1 \leq i, j \leq n$. There exist p, q such that $A_p A_q = E_{j,j}$. Then $\text{range}(A_i(A_p A_q)) = \text{span}\{A_i e_j\} = \text{range}((A_i A_p)A_q) \subseteq \text{range}(A_i A_p) = \text{span}\{e_k\}$, for some k . Thus each matrix A_i has at most one nonzero entry in each column. Applying this result to the set of adjoints $\{A_i^* : 1 \leq i \leq n\}$ shows that each A_i has at most one nonzero entry in each row. So the rank of any A_i is the number of its nonzero entries.

(iii) If n is odd, there exists i such that A_i^2 is diagonal. For an elementary matrix has nonzero trace if and only if it is diagonal. Since $\text{trace}(AB) = \text{trace}(BA)$, we see that $A_i A_j$ is a diagonal elementary matrix if and only if $A_j A_i$ is. If no A_i^2 is diagonal, the number of diagonal positions would be even, so n would be even.

(iv) No A_i can have rank one. For suppose that A_i had rank one. Then $A_i = \lambda E_{p,q}$ for some nonzero scalar λ and some p, q . Since A_i^2 is an elementary matrix, $\lambda^2 = 1$ and $p = q$, so $A_i = \pm E_{p,p}$. Now $\{A_i A_j : 1 \leq j \leq n\} = \{E_{p,r} : 1 \leq r \leq n\}, \{A_j A_i : 1 \leq j \leq n\} = \{E_{s,p} : 1 \leq s \leq n\}$. Let $r \neq p$. There exist j, k such that $A_i A_j = E_{p,r}$ and $A_k A_i = E_{r,p}$. Then $(A_i A_j)(A_k A_i) = E_{p,p} = E_{p,p}(A_j A_k)E_{p,p}$. Since $A_j A_k$ is an elementary matrix, we must have $A_j A_k = E_{p,p} = A_i^2$ and so $j = k = i$, and $p = r$. This is a contradiction.

In particular, on a space of dimension two, no such set of matrices can exist, since otherwise, each A_i , being noninvertible and nonzero, would have rank one. (This was observed in [1].)

(v) No such family can exist on a space of dimension three. Suppose we had 3×3 matrices A, B, C such that $\{A^2, AB, AC, BA, B^2, BC, CA, CB, C^2\}$ is the set of elementary

matrices on \mathbb{C}^3 . By what has been observed, each of A, B, C has rank two, and one of them, which we can assume to be A , has a diagonal square. We can even suppose that $A^2 = E_{1,1}$. By the spectral mapping theorem, since $A^2 e_1 = e_1$, there exists a nonzero vector f such that $Af = \mu f$, where $\mu = \pm 1$. Then $A^2 f = f$, so we can take $f = e_1$. Thus $e_1 \in \text{range}(A)$. Since the range of A is spanned by elementary basis vectors (see (i) above), we can suppose that $\text{range}(A) = \text{span}\{e_1, e_2\}$. Then $\text{range}(A^2) = \text{span}\{e_1\} = \text{span}\{Ae_1, Ae_2\}$, so $Ae_2 = \gamma e_1$ for some scalar γ . Since $A^2 e_2 = 0 = \gamma Ae_1 = \gamma \mu e_1$ we have $\gamma = 0$. Thus $Ae_2 = 0$ and since A has rank two we must have $Ae_3 \neq 0$.

Suppose that BC is diagonal. Then CB is also diagonal (since it has nonzero trace), and we can suppose that $BC = E_{2,2}$ and then $CB = E_{3,3}$. Since $Ae_3 \neq 0$, we have $ACB \neq 0$. Now e_3 is orthogonal to the range of A , so it belongs to the kernel of A^* . Thus, since A^* has rank two, $A^* e_2 \neq 0$, so $A^* E_{2,2} \neq 0$ and, taking adjoints, $E_{2,2} A = BCA \neq 0$.

We have shown that $ACB \neq 0$ and $BCA \neq 0$. Since $A^2 CB = A(AC)B = 0$ and AC has rank one, and $ACB \neq 0$, we get $A^2 C = 0$ by using the fact mentioned at the beginning of this remark. Similarly, from $BCA^2 = B(CA)A = 0$, we get $CA^2 = 0$. Since $E_{1,1} C = CE_{1,1} = 0$, it follows that the matrix C has the form $C = 0 \oplus D$, where D is a 2×2 matrix. Since C has rank two, D is invertible. This contradicts the fact that $C^2 = 0 \oplus D^2$ has rank one.

We have just shown that BC cannot be diagonal. Similarly CB cannot be diagonal. Suppose that AB was diagonal. Then AB cannot equal $E_{3,3}$ since then we would have $BA = E_{2,2}$ so $BAe_2 = 0 = e_2$ (since $Ae_2 = 0$). Thus $AB = E_{2,2}$ and so $BA = E_{3,3}$. Then $BAe_1 = 0 = B(\mu e_1)$ so $Be_1 = 0$ and $BE_{1,1} = 0$. Now $A^3 = AE_{1,1} = \mu E_{1,1}$. Then $A^2 AB = 0 = A^3 B = \mu E_{1,1} B$, so $E_{1,1} B = 0$. As argued in the preceding paragraph, $E_{1,1} B = BE_{1,1} = 0$ contradicts the fact that B^2 has rank one. Thus we cannot have AB diagonal. Similarly we cannot have AC diagonal.

By what we have shown above, since there exist $X, Y \in \{A, B, C\}$ such that $XY = E_{2,2}$ and $YX = E_{3,3}$, we can suppose that $B^2 = E_{2,2}$ and $C^2 = E_{3,3}$. Then $A^2 C^2 = 0$ and $AC^2 \neq 0$ (since $Ae_3 \neq 0$) implies that $A^2 C = E_{1,1} C = 0$, which in turn implies that $B^2 C \neq 0$ (note that $C^* e_1 = 0$ implies that $C^* e_2 \neq 0$). Similarly, $B^2 A^2 = 0$ and $B^2 A \neq 0$ implies that $BA^2 = BE_{1,1} = 0$, which in turn implies that $BC^2 \neq 0$.

Thus $B^2 C \neq 0$ and $BC^2 \neq 0$. But this contradicts $B^2 C^2 = B(BC)C = 0$ (since BC has rank one). So no such family can exist.

(vi) What about 5×5 real or complex matrices? Does such a family exist?

Reference

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