

# UNIVERSAL BOUNDS FOR POSITIVE MATRIX SEMIGROUPS

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ABSTRACT. We show that any compact semigroup of  $n \times n$  positive matrices is similar (via a positive diagonal similarity) to a semigroup bounded by  $\sqrt{n}$ . We give examples to show this bound is best possible. We also consider the effect of additional conditions on the semigroup and obtain improved bounds in some cases.

## 1. INTRODUCTION

It is an old and well-known result (originally shown by Auerbach [1]) that if  $\mathcal{G}$  is a compact group of  $n \times n$  (real or complex) matrices, then  $\mathcal{G}$  is (simultaneously) similar to a group of unitary matrices. In particular, as unitaries act as invertible isometries with respect to the usual operator norm on  $\mathbb{M}_n(\mathbb{R})$  (resp.  $\mathbb{M}_n(\mathbb{C})$ ), we see that given such a group  $\mathcal{G}$ , it is similar to a group whose elements are uniformly bounded in (operator) norm by 1.

In [6], the first, second and fourth authors obtained a corresponding result for compact semigroups of  $n \times n$  matrices by showing that if  $\mathcal{S}$  is a compact semigroup of (real or complex)  $n \times n$  matrices, then there exists an invertible  $n \times n$  matrix  $R$  such that with

$$\mathcal{T} = R^{-1}\mathcal{S}R := \{R^{-1}SR : S \in \mathcal{S}\},$$

we find that

$$\|\mathcal{T}\| = \max\{\|T\| : T \in \mathcal{T}\} \leq \sqrt{n}.$$

Furthermore, this bound is optimal in the sense that there exist compact semigroups  $\mathcal{S}$  in  $\mathbb{M}_n(\mathbb{R})$  (or  $\mathbb{M}_n(\mathbb{C})$ ) for which

$$\inf\{\|R^{-1}\mathcal{S}R\| : R \text{ invertible}\} = \sqrt{n}.$$

It is also shown in [6], that under additional assumptions on the semigroup  $\mathcal{S}$  the bound can be improved.

In this paper we consider analogous problems for semigroups of positive matrices (matrices whose entries are non-negative).

The similarities which preserve positivity (i.e. the invertible matrices  $X$  for which  $X^{-1}AX$  is positive whenever  $A$  is positive) are those of the form  $X = DP$  where  $D$  is a diagonal matrix with positive diagonal entries and  $P$  is a permutation matrix. Since permutation matrices are norm-preserving, the universal bound problems analogous to those answered in [6] (there, for the case of general semigroups

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*Date:* February 15, 2016.

*1991 Mathematics Subject Classification.* Primary 15A30 Secondary 15A21.

*Key words and phrases.* semigroup, positive, matrix, diagonal similarity, norm bounds.

1. First author's research was supported by Colby College Natural Sciences Division Grant.

2. The other authors' research was supported by NSERC (Canada) Discovery Grants .

– i.e. semigroups not necessarily consisting of positive matrices), one should consider similarity under a restricted set of invertible matrices: the positive diagonal matrices.

There is a well-known result in the group case here as well. If  $\mathcal{G}$  is a compact group of positive  $n \times n$  matrices, then  $\mathcal{G}$  is (simultaneously) similar (via a positive diagonal similarity) to a group of permutation matrices. (This is an easy consequence of the Perron-Frobenius Theorem, and a self-contained proof can be found as Lemma 5.1.11 of [9].) As permutation matrices are invertible isometries as well, we see that any such group is similar (via a positive diagonal similarity) to a group whose elements are uniformly bounded in (operator) norm by 1.

What about the corresponding questions for semigroups of positive matrices?

- (1) Given a compact semigroup  $\mathcal{S}$  of positive  $n \times n$  matrices, for what values of  $K_{\mathcal{S}} > 0$  do there exist a positive invertible diagonal matrix  $D$  such that

$$\sup \{ \|D^{-1}SD\| : S \in \mathcal{S} \} \leq K_{\mathcal{S}}?$$

- (2) Do there exist universal constants  $K_n$  (independent of the semigroup), for each  $n = 1, 2, \dots$ , such that for each compact semigroup  $\mathcal{S}$  of positive  $n \times n$  matrices, we have a positive invertible diagonal matrix  $D$  such that

$$\sup \{ \|D^{-1}SD\| : S \in \mathcal{S} \} \leq K_n?$$

Also, if such universal constants do exist, what is the best value of  $K_n$ ?

Perhaps surprisingly, in many cases, the answer for the general semigroups – using general similarities – and for the positive semigroups – using positive diagonal similarities – are the same, despite the difference in structure of the semigroups and the difference in the methods used to obtain the results.

Before proceeding, we provide a list of basic definitions and notations used.

**Definition 1.1.**

- A matrix  $A = [a_{i,j}]_{i,j=1}^n$  is said to be positive if each entry is non-negative ( $a_{i,j} \geq 0$  for all  $i, j = 1, 2, 3 \dots n$ ). A set of matrices is positive if each matrix in the set is positive. The set of all positive  $n \times n$  matrices will be denoted by  $M_n(\mathbb{R}^+)$ .
- A semigroup of  $n \times n$  matrices is a set  $\mathcal{S}$  in  $M_n(\mathbb{R})$  which is closed under matrix multiplication.
- The standard basis of  $\mathbb{R}^n$  is the set of vectors  $\{e_i\}_{i=1}^n$ , where  $e_i$  is the vector in  $\mathbb{R}^n$  with a one in the  $i$ -th entry and zeros elsewhere.
- A standard subspace is a subspace of  $\mathbb{R}^n$  spanned by some subset of the standard basis.
- A semigroup  $\mathcal{S}$  in  $M_n(\mathbb{R})$  is indecomposable if it has no invariant standard subspaces other than  $\{0\}$  and  $\mathbb{R}^n$ . If a semigroup is not indecomposable, then it is called decomposable.
- A semigroup  $\mathcal{S}$  in  $M_n(\mathbb{R})$  is monomial (resp. submonomial) if for each  $S \in \mathcal{S}$  exactly (resp. at most) one entry of any row or column of  $S$  is non-zero.
- The ( $\ell_2$ ) norm of a vector  $x$  in  $\mathbb{R}^n$  is denoted  $\|x\|$  and is the square root of the sum of squares of its entries. The (operator) norm of a matrix  $A$  in  $M_n(\mathbb{R})$  is

$$\|A\| = \max\{\|Ax\| : \|x\| \leq 1\}$$

which is the norm of a largest vector in the image (under  $A$ ) of the unit ball in  $\mathbb{R}^n$ .

- The spectral radius  $\rho(A)$  of a matrix  $A$  in  $M_n(\mathbb{R})$  is the modulus of the largest eigenvalue and is also given by

$$\rho(A) = \lim_{k \rightarrow \infty} \|A^k\|^{1/k}.$$

In Section 2, we give an affirmative answer to question (2) above, showing that every compact semigroup of positive matrices is similar (via a positive diagonal similarity) to a semigroup which is bounded in norm by  $\sqrt{n}$ .

In Section 3, we consider compact semigroup of positive matrices with additional conditions (such as commutivity, self-adjointness, rank conditions, etc.) and in some cases we obtain strict improvements to the bound  $\sqrt{n}$ .

## 2. UNIVERSAL BOUND THEOREM

One of our main results is the following.

**Theorem 2.1.** *If  $\mathcal{S}$  is a compact semigroup in  $M_n(\mathbb{R}^+)$ , then there is an  $n \times n$  positive diagonal matrix  $D$  such that  $D^{-1}\mathcal{S}D$  is bounded by  $\sqrt{n}$ .*

We will need a few basic facts about positive vectors:

- (1) the usual ( $\ell_2$ ) norm on  $\mathbb{R}^n$  is monotonic, in the sense that: for vectors  $x$  and  $y$  in  $\mathbb{R}^n$ , if  $0 \leq x \leq y$  (entrywise) then  $\|x\| \leq \|y\|$ ;
- (2) for  $x$  and  $y$  vectors in  $\mathbb{R}^n$ , with  $0 \leq x \leq y$  and  $S$  a positive  $n \times n$  matrix,  $Sx \leq Sy$ ;
- (3) if, for each  $x$  in  $\mathbb{R}^n$  we let  $|x|$  denote the vector in  $\mathbb{R}^n$  whose entries are the absolute values of the corresponding entries of  $x$ , then for any positive matrix  $S$ ,

$$\|Sx\| \leq \|S|x|\|$$

(so positive matrices achieve their norms at positive vectors) and

$$S|x + y| \leq S|x| + S|y| \text{ for all } x, y \in \mathbb{R}^n \text{ and } S \in \mathcal{S}.$$

Another key component of our proof is the Fritz John Theorem [4] on symmetric convex bodies. A symmetric convex body  $K$  is a bounded convex set in  $\mathbb{R}^n$  with non-empty interior and with the property that if  $x \in K$  then  $-x \in K$ . The Fritz John Theorem relates such sets to ellipsoids.

**Theorem 2.2** (Fritz John [4]). *Let  $K \subset \mathbb{R}^n$  be a symmetric convex body. Then there is a unique ellipsoid  $E \subseteq K$  of maximum volume and for this ellipsoid,  $K \subseteq \sqrt{n}E$ .*

*Proof of Theorem 2.1.* With no loss of generality we assume that the identity matrix  $I$  is in  $\mathcal{S}$ . Then we define a new norm  $\|\cdot\|_{\mathcal{S}}$  on  $\mathbb{R}^n$  as follows: for  $x \in \mathbb{R}^n$  let

$$\|x\|_{\mathcal{S}} = \sup_{S \in \mathcal{S}} \|S|x|\|.$$

Using the basic facts mentioned above (especially (3)), it is easy to verify that this is a norm on  $\mathbb{R}^n$ .

All norms on  $\mathbb{R}^n$  are equivalent, so the unit ball of this new norm,

$$\mathcal{B} = \{x \in \mathbb{R}^n : \|x\|_{\mathcal{S}} \leq 1\},$$

is a compact, convex set with non-empty interior. Clearly  $y \in \mathcal{B}$  implies  $-y \in \mathcal{B}$  so  $\mathcal{B}$  is a symmetric convex body. Since  $\mathcal{S}$  is a semigroup,  $S(\mathcal{B}) \subseteq \mathcal{B}$  for all  $S \in \mathcal{S}$ .

It is immediate from the definition that  $\mathcal{B}$  is also invariant under an application of any diagonal matrix with diagonal entries 1 or  $-1$ . Hence the ellipsoid  $\mathcal{E}$  in  $\mathcal{B}$  (from the Fritz John Theorem) is also invariant under an application of any diagonal matrix with diagonal entries 1 or  $-1$  (i.e. reflections in the standard axes), and hence is a *standard ellipsoid* (all its axes are in the direction of standard vectors). Of course, also by the Fritz John Theorem:

$$\mathcal{E} \subset \mathcal{B} \subset \sqrt{n}\mathcal{E}.$$

Any ellipsoid in  $\mathbb{R}^n$  which is centered at the origin (like the Fritz John ellipsoid) is an image of the unit ball (in the usual  $\ell_2$ ) norm under an invertible matrix  $X$ . With no loss of generality we may assume that  $X$  is positive definite, since (by polar decomposition),  $X = DU$  where  $D$  is positive definite and  $U$  is unitary, but the unitary part leaves the unit ball invariant). Since  $\mathcal{E}$  is a standard ellipsoid, the positive definite invertible  $D$  can be taken to be a diagonal matrix (whose diagonal entries are the stretching factors required in each standard direction to deform the unit ball into  $\mathcal{E}$ ).

So if  $B_1 = \{x \in \mathbb{R}^n : \|x\| \leq 1\}$ , then we have that  $D(B_1) = \mathcal{E}$ .

Now, apply the similarity corresponding to this diagonal  $D$  to our semigroup. For any  $S$  in  $\mathcal{S}$ ,

$$\begin{aligned} D^{-1}SDB_1 &= D^{-1}S\mathcal{E} \subseteq D^{-1}S\mathcal{B} \\ &\subseteq D^{-1}\mathcal{B} \subseteq D^{-1}\sqrt{n}\mathcal{E} = \sqrt{n}B_1. \end{aligned}$$

Hence  $\|D^{-1}SD\| \leq \sqrt{n}$  for all  $S \in \mathcal{S}$  and the Theorem is proven.  $\square$

**Example 2.1.** *If we let  $[0, 1]^n = \{y \in \mathbb{R}^n : 0 \leq y_i \leq 1, \text{ for } i = 1, 2, \dots, n\}$  then it can be shown that the positive semigroup*

$$\mathcal{S}_{[0,1]^n} = \{S \in M_n(\mathbb{R}^+) : S[0, 1]^n \subseteq [0, 1]^n\}$$

*is a compact semigroup of norm  $\sqrt{n}$  whose norm cannot be lowered by a positive diagonal similarity.*

*In fact, if we let  $\mathbb{1}_n$  denote the vector in  $\mathbb{R}^n$  with all entries equal to 1, then*

$$\mathcal{F}_n = \{e_i \mathbb{1}_n^* : i = 1, 2, \dots, n\}$$

*is a finite subsemigroup of  $\mathcal{S}_{[0,1]^n}$  which clearly has norm bound  $\sqrt{n}$ . If we applied a positive diagonal similarity  $D = \text{diag}(\alpha_1, \alpha_2, \dots, \alpha_n)$  to this semigroup we would obtain the semigroup*

$$\{\alpha_i^{-1} e_i \alpha^* : i = 1, 2, \dots, n\}$$

*where  $\alpha^* = (\alpha_1, \alpha_2, \dots, \alpha_n)$ . Considering norms of elements of this new semigroup we see that*

$$\|D^{-1}\mathcal{F}_n D\|^2 = \max_i \|\alpha_i^{-1} e_i \alpha^*\|^2 = \max_i \frac{1}{\alpha_i^2} \sum_{j=1}^n \alpha_j^2$$

*If  $D$  reduced the norm below  $\sqrt{n}$  we would have that*

$$\sum_{j=1}^n \alpha_j^2 < n\alpha_i^2$$

*for all  $i = 1, 2, \dots, n$ . Summing both sides over such  $i$  shows this is impossible.*

### 3. BOUNDS UNDER ADDITIONAL CONDITIONS ON THE SEMIGROUP

As in the general (non-positive) case, we have a dichotomy based on the minimal rank of the semigroup. Semigroups containing rank-one matrices are not (in general) similar to semigroups whose norm is less than  $\sqrt{n}$ , while groups of invertibles are always similar to groups whose norm is equal to 1. There is evidence to support the conjecture that for semigroups of constant rank  $r$ , the higher  $r$ , the lower the norm bound that can be achieved. The following example hints at the relation between  $r$  and the minimal norm bound that can be achieved.

**Example 3.1.** *Let  $r$  be a natural number less than or equal to  $n$  and let  $\mathcal{T}_r$  denote the semigroup in  $M_n(\mathbb{R}^+)$  consisting all matrices  $T$  with the following properties.*

*With respect to the decomposition  $\mathbb{R}^n = \mathbb{R}^{n-r+1} \oplus \mathbb{R} \oplus \mathbb{R} \oplus \dots \oplus \mathbb{R}$  ( $r$  direct summands) :*

- (1)  $T$  is sub-monomial (that is, the matrix of  $T$  with respect to the above decomposition has at most one non-zero entry in any row or column),
- (2)  $T_{11}$  (the  $(n-r+1) \times (n-r+1)$  block) is from  $\mathcal{F}_{n-r+1} = \{e_i \mathbb{1}^* : i = 1, 2, \dots, n\} \cup \{0\}$ ,
- (3)  $T_{1,j}$  for  $j = 2, 3, \dots, r$ , is from  $\{e_j : j = 1, 2, \dots, n-r+1\} \cup \{0\}$ ,
- (4)  $T_{i,1}$  for  $i = 2, 3, \dots, r$ , is either  $\mathbb{1}$ ,  $\{0\}$ ,
- (5)  $T_{i,j}$  for  $i, j = 2, 3, \dots, r$  is either 0 or 1,

(where the  $\{0\}$  indicates a zero matrix of the appropriate size.)

*Then it is easily seen that this is a finite (hence compact) positive semigroup, and since it includes the block diagonal semigroup*

$$\mathcal{F}_{n-r+1} \oplus \{I_{r-1}\},$$

*it follows from the argument in Example 2.1 that its norm can not be reduced below  $\sqrt{n-r+1}$  by a positive diagonal similarity.*

**Conjecture 3.1.** *If  $\mathcal{S}$  is a compact positive semigroup in  $M_n(\mathbb{R}^+)$  with  $\text{rank}(S) = r$  for all  $S$  in  $\mathcal{S}$ , then there exists a positive diagonal invertible matrix  $D$  such that  $D^{-1}\mathcal{S}D$  is bounded by  $\sqrt{n-r+1}$ .*

One other case of interest is when our semigroup is singly generated and indecomposable. Then, with a little work after using the Perron-Frobenius Theorem (see [8], [3], or see [9] for a more modern treatment), it can be shown that we can achieve a bound of norm 1 after a diagonal similarity. It turns out that the hypothesis of being singly generated can be significantly weakened and we can still achieve the same bound.

We need a two preliminary lemmas before stating our general theorem in this case. These lemmas are well known among mathematicians who work with positive matrices, but we include their proofs for completeness.

**Lemma 3.2.** *If  $\mathcal{S}$  in  $M_n(\mathbb{R}^+)$  is an indecomposable semigroup and  $\rho(S) = 1$  for all  $S \in \mathcal{S}$ , then  $\mathcal{S}$  is bounded.*

*Proof.* If  $\mathcal{S}$  is not bounded then there exist  $\{S_n\}_{n=1}^\infty$  in  $\mathcal{S}$  and some  $(i, j)$  such that  $(S_n)_{i,j} \rightarrow \infty$ . But  $\mathcal{S}$  is indecomposable so there exists  $T$  in  $\mathcal{S}$  such that  $T_{j,i} > 0$ . Then consider

$$(S_n T)_{i,i} \geq (S_n)_{i,j} T_{j,i}.$$

For some  $n$  we must have that

$$(S_n T)_{i,i} = \alpha > 1$$

and hence, taking powers,  $(S_n T)^m$  has a diagonal entry larger than  $\alpha^m$ . But then

$$\rho(S_n T) = \lim_{m \rightarrow \infty} \|(S_n T)^m\|^{1/m} \geq \lim_{m \rightarrow \infty} \left( (S_n T)_{i,i}^m \right)^{1/m} \geq \alpha > 1,$$

a contradiction.  $\square$

**Lemma 3.3.** *If  $A$  in  $M_n(\mathbb{R}^+)$  is such that there exists  $x \in \mathbb{R}^n$  with all entries of  $x$  strictly positive and  $Ax = x$  then  $\rho(A) = 1$ .*

*Proof.* Take a maximal chain of standard invariant subspaces  $\{N_i\}$  for  $A$  and then apply Perron-Frobenius Theorem to  $A$  restricted to  $N_i \ominus N_{i-1}$ .  $\square$

**Theorem 3.4.** *Let  $\mathcal{S}$  be an indecomposable semigroup in  $M_n(\mathbb{R}^+)$  with  $\rho(S) = 1$  for all  $S$  in  $\mathcal{S}$ . If a minimal idempotent  $E$  in  $\mathcal{S}$  satisfies the condition that for all  $S$  in  $\mathcal{S}$*

$$SE = ES$$

*then there exists a positive diagonal similarity  $D$ , such that*

$$\|D^{-1}SD\| \leq 1 \text{ for all } S \in \mathcal{S}.$$

*Proof.* Let  $E$  be a minimal idempotent satisfying the conditions of the Theorem. Then minimality implies that there are standard subspaces  $\{M_i\}_{i=1}^r$  such that  $\mathbb{R}^n = M_1 \oplus M_2 \oplus \cdots \oplus M_r$  and that, with respect to this decomposition,  $E$  is the direct sum of indecomposable rank-one matrices. So

$$E = \begin{bmatrix} x_1 y_1^* & & & \\ & x_2 y_2^* & & \\ & & \ddots & \\ & & & x_r y_r^* \end{bmatrix}$$

where each  $x_i$  and  $y_i$  is a vector with strictly positive entries and  $y_i^* x_i = 1$  for all  $i = 1, 2, \dots, r$  (see [2]). Let  $D$  be the positive diagonal matrix such that (restricted to  $M_i$ )  $D^2 x_i = y_i$ . Then

$$P = DED^{-1} = \begin{bmatrix} z_1 z_1^* & & & \\ & z_2 z_2^* & & \\ & & \ddots & \\ & & & z_r z_r^* \end{bmatrix}$$

where each  $z_i$  is a unit vector with strictly positive entries. By applying this diagonal similarity to our semigroup, we may now assume that  $E = P$  is self-adjoint and we need to show that all elements of  $\mathcal{S}$  are contractions.

Denote the block matrix of  $S$  in  $\mathcal{S}$  with respect to the decomposition  $\mathbb{R}^n = M_1 \oplus M_2 \oplus \cdots \oplus M_r$  by  $[S_{i,j}]$ . Now  $SP = PS$ , so:

$$\begin{bmatrix} S_{1,1} & S_{1,2} & & S_{1,r} \\ S_{2,1} & S_{2,2} & & S_{2,r} \\ & & \ddots & \\ S_{r,1} & S_{r,2} & & S_{r,r} \end{bmatrix} \begin{bmatrix} z_1 z_1^* & & & \\ & z_2 z_2^* & & \\ & & \ddots & \\ & & & z_r z_r^* \end{bmatrix} \\ = \begin{bmatrix} z_1 z_1^* & & & \\ & z_2 z_2^* & & \\ & & \ddots & \\ & & & z_r z_r^* \end{bmatrix} \begin{bmatrix} S_{1,1} & S_{1,2} & & S_{1,r} \\ S_{2,1} & S_{2,2} & & S_{2,r} \\ & & \ddots & \\ S_{r,1} & S_{r,2} & & S_{r,r} \end{bmatrix}.$$

Multiplying, we obtain that

$$S_{i,j} z_j z_j^* = z_i z_i^* S_{i,j}.$$

For these rank-one matrices to be equal, it must be the case that there exist constants  $\alpha_{i,j} > 0$ , for  $i, j = 1, 2, \dots, r$  such that  $S_{i,j} z_j = \alpha_{i,j} z_j$ .

Let  $\widehat{z}_i$  denote the vector in  $\mathbb{R}^n$  whose  $i$ -th entry with respect to the decomposition  $\mathbb{R}^n = M_1 \oplus M_2 \oplus \cdots \oplus M_r$  is  $z_i$  and whose other entries are zero. Next, consider the subspace  $P(\mathbb{R}^n)$ , which is the span of  $\{\widehat{z}_i\}_{i=1}^r$ . Since, for each  $S$  in  $\mathcal{S}$ ,  $SP = PS$ , this subspace is reducing for  $\mathcal{S}$ . With respect to the decomposition  $\mathbb{R}^n = P(\mathbb{R}^n) \oplus P^\perp(\mathbb{R}^n)$ , each  $S$  in  $\mathcal{S}$  has the form

$$S = \begin{bmatrix} A_S & 0 \\ 0 & B_S \end{bmatrix}$$

where  $A_S = [\alpha_{i,j}]$  is a matrix with non-negative entries and  $B_S$  is some (possibly not positive) matrix.

The minimality of the idempotent  $E$  implies that each  $A_S$  is invertible, and that  $\{PSP|_{P\mathbb{R}^n} : S \in \mathcal{S}\}$  is a compact semigroup of invertible positive matrices and hence a group. By Lemma 5.1.11 of [9] this group must consist of monomial matrices. However, this group is also self-adjoint, which implies that the group consists of permutation matrices

This means that exactly one  $\alpha_{i,j}$  in any row or column is nonzero. However, since  $S_{i,j} z_j = \alpha_{i,j} z_j$  and  $z_j$  is strictly positive, if  $\alpha_{i,j} = 0$ , then  $S_{i,j} = 0$ . Thus, with respect to the decomposition  $\mathbb{R}^n = M_1 \oplus M_2 \oplus \cdots \oplus M_r$ ,  $S = [S_{i,j}]$  is block monomial (at most one block in any row or column of the block matrix with respect to this decomposition is non-zero).

Each entry of each  $A_S$  is either 0 by 1. This implies that

$$(S_{i,j}^* S_{i,j}) z_j = z_j$$

By Lemma 3.3, a positive matrix admitting a positive eigenvector whose corresponding eigenvalue is 1 must have spectral radius 1, and so

$$\|S_{i,j}\|^2 = \|S_{i,j}^* S_{i,j}\| = \rho(S_{i,j}^* S_{i,j}) = 1$$

This implies that  $S$  has norm 1. □

**Corollary 3.5.** *Let  $\mathcal{S}$  in  $M_n(\mathbb{R}^+)$  be a semigroup generated by an indecomposable positive matrix  $A$  with  $\rho(A) = 1$ . Then there exists a positive diagonal similarity*

$D$  such that

$$\|D^{-1}SD\| \leq 1 \text{ for all } S \in \mathcal{S}.$$

*Proof.* The Perron-Frobenius Theorem (see Corollary 5.2.13 of [9]) guarantees the existence of a minimal idempotent  $E$  satisfying the conditions of Theorem 3.4.  $\square$

The hypothesis that our semigroup is indecomposable (in Theorem 3.4 and Corollary 3.5) can be removed, if we are willing to replace the bound of 1 by  $1 + \epsilon$  for  $\epsilon > 0$ . In general, we have the following:

**Theorem 3.6.** *Let  $\mathcal{S}$  be a compact semigroup in  $M_n(\mathbb{R}^+)$ , and let*

$$\{M_0 = \{0\} \subset M_1 \subset M_2 \subset \cdots \subset M_k = \mathbb{R}^n\}$$

*be a chain of standard invariant subspaces  $\mathcal{S}$ . Let  $P_{N_i}$  denote the projection onto  $N_i = M_i \ominus M_{i-1}$  and let  $\mathcal{S}_i = P_{N_i}\mathcal{S}|_{N_i}$ . If there exists  $\gamma \in \mathbb{R}^+$  and positive diagonal invertible matrices  $D_i$  acting on  $N_i$  such that*

$$\|D_i^{-1}S_{ii}D_i\| \leq \gamma \text{ for all } S_{ii} \text{ in } \mathcal{S}_i,$$

*then for all  $\epsilon > 0$  there exists a positive diagonal invertible matrix  $D$  such that*

$$\|D^{-1}SD\| \leq \gamma + \epsilon \text{ for all } S \text{ in } \mathcal{S}.$$

*Proof.* Given  $\epsilon > 0$ , by compactness there is a  $\delta > 0$  such that the matrix  $D$ , which is block diagonal with respect to the decomposition  $\mathbb{R}^n = N_1 \oplus N_2 \oplus \cdots \oplus N_k$  defined as follows

$$D = D_1 \oplus \delta D_2 \oplus \delta^2 D_3 \oplus \cdots \oplus \delta^{k-1} D_k,$$

has the required property.  $\square$

**Corollary 3.7.** *Let  $\mathcal{S}$  in  $M_n(\mathbb{R}^+)$  be a semigroup generated by a positive matrix  $A$  with  $\rho(A) = 1$  and let  $\epsilon > 0$ . Then there exists a positive diagonal similarity  $D$  such that*

$$\|D^{-1}SD\| \leq 1 + \epsilon \text{ for all } S \in \mathcal{S}.$$

In closing, we note that, while we have looked only at the finite-dimensional case, Theorem 3.4 admits an infinite-dimensional analogue whose proof is almost identical to the one given above.

**Theorem 3.8.** *Let  $\mathcal{S}$  be an indecomposable semigroup acting on  $L^2(X, \mu)$ , where  $X$  is Hausdorff-Lindelöf and  $\mu$  is a  $\sigma$ -finite regular Borel measure on  $X$ . If  $\mathcal{S}$  consists of positive compact operators with  $\rho(S) = 1$  for all  $S$  in  $\mathcal{S}$  and a minimal idempotent  $E$  in  $\mathcal{S}$  satisfies the condition that for all  $S$  in  $\mathcal{S}$*

$$SE = ES$$

*then there exists a positive invertible multiplication operator  $M_\varphi$  (so  $\varphi \in L^\infty(X, \mu)$ ), such that*

$$\|M_\varphi^{-1}SM_\varphi\| \leq 1 \text{ for all } S \in \mathcal{S}.$$

The proof follows as the proof of Theorem 3.4. The continuity of spectral radius on compact operators [7] is needed, and finite-dimensional results on the structure of positive idempotents and the Perron-Frobenius Theorem are replaced by infinite-dimensional versions ([10], [5]).

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