

2.2 Prove or disprove each of the following statements:

- (a) The product of two upper triangular matrices is upper triangular.
- (b) The product of two Toeplitz matrices is Toeplitz.
- (c) The product of two centrosymmetric matrices is centrosymmetric.

Solution

(a) With

$$\mathbf{A} = \begin{bmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{n1} & a_{n2} & \cdots & a_{nn} \end{bmatrix}$$

it follows that if \mathbf{A} is upper triangular then $a_{ij} = 0$ for all $i < j$. If \mathbf{B} is also upper triangular, then the (i, j) th element of the product $\mathbf{C} = \mathbf{AB}$ is

$$c_{ij} = \sum_{k=1}^n a_{ik} \cdot b_{kj}$$

For $i < j$ we have

$$c_{ij} = \sum_{k=1}^{j-1} a_{ik} \cdot b_{kj} + \sum_{k=j}^n a_{ik} \cdot b_{kj}$$

The first summation is equal to zero since $b_{kj} = 0$ for $k = 1, \dots, j-1$, and the second term is equal to zero since $a_{ik} = 0$ for $k = j, \dots, n$. Therefore, $c_{ij} = 0$ for $i < j$ and \mathbf{C} is upper triangular.

- (b) The product of two Toeplitz matrices is not necessarily Toeplitz. This may be easily demonstrated by example. Let \mathbf{A} be the following 3×3 Toeplitz matrix,

$$\mathbf{A} = \begin{bmatrix} a_0 & a_{-1} & a_{-2} \\ a_1 & a_0 & a_{-1} \\ a_2 & a_1 & a_0 \end{bmatrix}$$

and let \mathbf{B} be the Toeplitz matrix

$$\mathbf{B} = \begin{bmatrix} 0 & 0 & 1 \\ 0 & 0 & 0 \\ 1 & 0 & 0 \end{bmatrix}$$

The product, \mathbf{AB} , is

$$\mathbf{AB} = \begin{bmatrix} a_{-2} & 0 & a_0 \\ a_{-1} & 0 & a_1 \\ a_0 & 0 & a_2 \end{bmatrix}$$

which is not Toeplitz.

- (c) If \mathbf{A} and \mathbf{B} are centrosymmetric matrices, then

$$\mathbf{A} = \mathbf{J}^T \mathbf{A} \mathbf{J} \quad ; \quad \mathbf{B} = \mathbf{J}^T \mathbf{B} \mathbf{J}$$

and

$$\mathbf{AB} = (\mathbf{J}^T \mathbf{A} \mathbf{J})(\mathbf{J}^T \mathbf{B} \mathbf{J})$$

Solution Manual Of Statistical Digital Signal Processing

James A. Cadzow



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