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# Inverse $M$ -Matrices and Ultrametric Matrices

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*To our families*



# Preface

In this monograph we collect our work over the past 20 years linking ultrametric matrices with potential theory of finite state Markov chains and their consequences for the inverse  $M$ -matrix problem. This was triggered when Martínez, Michon and San Martín [44] proved that ultrametric matrices are inverse  $M$ -matrices. Nabben and Varga [51] provided a linear algebra proof of this fact, spreading ultrametricity towards linear algebra. Further developments were stated with the introduction of generalized ultrametric matrices by McDonald, Neumann, Schneider and Tsatsomeros [47] and Nabben and Varga [52].

Our presentation is grounded in a conceptual framework in which potential equilibrium and filtered matrices play a fundamental role. One of our main focal points is the study of the graph of connections associated with ultrametric and generalized ultrametric matrices. A fruitful line of research is to exploit the tree structure underlying these matrices, which provides a tool for understanding the associated Markov chain (see our papers [20] and [22]).

As it turns out, potential matrices perform well under Hadamard operations. We deal with an invariance of potentials under some Hadamard functions. Most notably powers and exponentials, see Neumann in [54], Chen in [11, 12] and our papers [23, 25].

This book is not intended to contain a complete discussion of the theory of inverse  $M$ -matrices and primarily reflects the interests of the authors in key aspects of this theory.

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# Contents

<b>1</b>	<b>Introduction</b>	1
<b>2</b>	<b>Inverse <math>M</math>-Matrices and Potentials</b>	5
2.1	Basic Notions	5
2.1.1	$M$ -Matrices in the Leontieff Model	6
2.1.2	Potential Matrices	7
2.2	Inverse $M$ -Matrices and the Maximum Principle	8
2.3	Probabilistic Interpretation of $M$ -Matrices and Their Inverses	21
2.3.1	Continuous Time Markov Chains	28
2.3.2	$M$ -Matrices and $h$ -Transforms	32
2.4	Some Basic Properties of Potentials and Inverse $M$ -Matrices	37
2.5	An Algorithm for CMP	42
2.6	CMP and Non-Singularity	46
2.7	Potentials and Electrical Networks	53
<b>3</b>	<b>Ultrametric Matrices</b>	57
3.1	Ultrametric Matrices	57
3.2	Generalized Ultrametric and Nested Block Form	63
3.3	Graphical Construction of Ultrametric Matrices	66
3.3.1	Tree Matrices	66
3.3.2	A Tree Representation of GUM	72
3.3.3	Gomory-Hu Theorem: The Maximal Flow Problem	75
3.3.4	Potential Matrices on Graphs with Cycles of Length Smaller Than 3	78
3.3.5	Ultrametricity and Supermetric Geometry	81
<b>4</b>	<b>Graph of Ultrametric Type Matrices</b>	85
4.1	Graph of an Ultrametric Matrix	85
4.1.1	Graph of a Tree Matrix	90

4.2	Graph of a Generalized Ultrametric Matrix.....	98
4.2.1	A Dyadic Tree Supporting a GUM .....	99
4.2.2	Roots and Connections .....	100
4.3	Permutations That Preserve a NFB.....	113
<b>5</b>	<b>Filtered Matrices</b> .....	119
5.1	Conditional Expectations .....	120
5.2	Filtered Matrices .....	129
5.3	Weakly Filtered Matrices .....	135
5.3.1	Algorithm for Weakly Filtered Matrices.....	141
5.3.2	Sufficient Conditions for a Weakly Filtered to be a Bi-potential.....	145
5.4	Spectral Functions, $M$ -Matrices and Ultrametricity .....	155
5.4.1	Stability of $M$ -Matrices Under Completely Monotone Functions .....	161
<b>6</b>	<b>Hadamard Functions of Inverse <math>M</math>-Matrices</b> .....	165
6.1	Definitions .....	166
6.2	Hadamard Convex Functions and Powers .....	167
6.2.1	Some Examples and a Conjecture .....	173
6.3	A Sufficient Condition for Hadamard Invariance: Class $\mathcal{T}$ .....	175
6.3.1	Class $\mathcal{T}$ and Weakly Filtered Matrices.....	183
6.4	Potentials of Random Walks and Hadamard Products .....	186
6.4.1	Linear Ultrametric Matrices.....	188
6.4.2	Hadamard Products of Linear Ultrametric Matrices .....	191
6.4.3	Potentials Associated with Random Walks That Lose Mass Only at the Two Ends .....	209
<b>A</b>	<b>Beyond Matrices</b> .....	215
	Extension of $Z$ -Matrices, $M$ -Matrices and Inverses .....	216
	Extension of Ultrametricity to Infinite Matrices .....	219
	Extension of Ultrametricity to $L^2$ -Operators .....	220
<b>B</b>	<b>Basic Matrix Block Formulae</b> .....	223
<b>C</b>	<b>Symbolic Inversion of a Diagonally Dominant <math>M</math>-Matrix</b> .....	225
	<b>References</b> .....	229
	<b>Index of Notations</b> .....	233
	<b>Index</b> .....	235