

Letter to the Editor

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E. Hansen has recently published in [2] a criterion for regularity of interval matrices. As is well known, an $n \times n$ interval matrix $\mathbf{A} = [\underline{A}, \overline{A}]$ is called regular if each $A \in \mathbf{A}$ is nonsingular. Hansen first defines vertex matrices in \mathbf{A} as matrices satisfying

$$A_{ij} \in \{\underline{A}_{ij}, \overline{A}_{ij}\} \quad (i, j = 1, \dots, n). \quad (1)$$

His result is then formulated as follows: *An interval matrix \mathbf{A} is regular if and only if the determinants of all the vertex matrices in \mathbf{A} are nonzero and of the same sign.* If $\underline{A} < \overline{A}$, then according to (1) for each i, j we have two options for choosing A_{ij} , hence there are 2^{n^2} mutually different vertex matrices in this case. So, in the worst case Hansen's criterion requires evaluation of determinants of 2^{n^2} matrices.

This result, however, brings nothing new and is in fact much worse than a criterion published more than 20 years ago by my former undergraduate student M. Baumann [1]; the result has been reproved and republished in [6], Theorem 5.1, assertion (C1), and in the monograph [4], Theorem 21.4, proof on pp. 266–267 (Hansen's paper [2] contains no references whatsoever!). Baumann's criterion employs matrices A_{yz} defined for each ± 1 -vectors $y, z \in \mathbb{R}^n$ in the following way:

$$(A_{yz})_{ij} = \begin{cases} \overline{A}_{ij} & \text{if } y_i z_j = -1, \\ \underline{A}_{ij} & \text{if } y_i z_j = 1, \end{cases} \quad (i, j = 1, \dots, n), \quad (2)$$

and sounds verbally alike: *\mathbf{A} is regular if and only if the determinants of all the matrices A_{yz} (where y, z are ± 1 -vectors in \mathbb{R}^n) are nonzero and of the same sign.* Since there are 2^{2n} pairs of ± 1 -vectors y, z and since $A_{-y, -z} = A_{yz}$ for each such y, z , only 2^{2n-1} determinants are to be evaluated according to Baumann's criterion, compared to 2^{n^2} of them by that of Hansen. Moreover, each matrix A_{yz} satisfies (1) and is thereby a vertex matrix, so that Baumann's criterion employs a *subset* of Hansen's vertex matrices. The reduction from 2^{n^2} to 2^{2n-1} , although both the values are exponential in n , is essential: e.g. for $n = 10$ it brings 2^{100} down to 2^{19} .

It is amusing that in the same issue of the *Reliable Computing* journal V. Kreinovich [3] showed that Baumann's criterion is optimal in the following sense: for each fixed pair of ± 1 -vectors \tilde{y}, \tilde{z} one can find an interval matrix \mathbf{A}

such that the determinants of all the matrices $A_{y,z}$ for $(y, z) \neq (\tilde{y}, \tilde{z})$, $(y, z) \neq (-\tilde{y}, -\tilde{z})$ are nonzero and of the same sign, but \mathbf{A} is not regular. Hence, Baumann's criterion cannot be generally improved. The fact that it is exponential is explained by NP-hardness of checking regularity of interval matrices proved in [5].

References

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