



## GIRTH AND SUBDOMINANT EIGENVALUES FOR STOCHASTIC MATRICES\*

S. KIRKLAND†

**Abstract.** The set  $\mathcal{S}(g, n)$  of all stochastic matrices of order  $n$  whose directed graph has girth  $g$  is considered. For any  $g$  and  $n$ , a lower bound is provided on the modulus of a subdominant eigenvalue of such a matrix in terms of  $g$  and  $n$ , and for the cases  $g = 1, 2, 3$  the minimum possible modulus of a subdominant eigenvalue for a matrix in  $\mathcal{S}(g, n)$  is computed. A class of examples for the case  $g = 4$  is investigated, and it is shown that if  $g > 2n/3$  and  $n \geq 27$ , then for every matrix in  $\mathcal{S}(g, n)$ , the modulus of the subdominant eigenvalue is at least  $(\frac{1}{5})^{1/(2\lceil n/3 \rceil)}$ .

**Key words.** Stochastic matrix, Markov chain, Directed graph, Girth, Subdominant eigenvalue.

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**1. Introduction and preliminaries.** Suppose that  $T$  is an irreducible stochastic matrix. It is well known that the spectral radius of  $T$  is 1, and that in fact 1 is an eigenvalue of  $T$  (with the all ones vector  $\mathbf{1}$  as a corresponding eigenvector). Indeed, denoting the directed graph of  $T$  by  $D$  (see [2]), Perron-Frobenius theory (see [8]) gives more information on the spectrum of  $T$ , namely that the number of eigenvalues having modulus 1 coincides with the greatest common divisor of the cycle lengths in  $D$ . In particular, if that greatest common divisor is 1, it follows that the powers of  $T$  converge. (This in turn leads to a convergence result for the iterates of a Markov chain with transition matrix  $T$ .) Denoting the eigenvalues of  $T$  by  $1 = \lambda_1(T) \geq |\lambda_2(T)| \geq \dots \geq |\lambda_n(T)|$  (throughout we will use this convention in labeling the eigenvalues of a stochastic matrix), it is not difficult to see that the asymptotic rate of convergence of the powers of  $T$  is governed by  $|\lambda_2(T)|$ . We refer to  $\lambda_2(T)$  as a *subdominant eigenvalue* of  $T$ .

In light of these observations, it is natural to wonder whether stronger hypotheses on the directed graph  $D$  will yield further information on the subdominant eigenvalue(s) of  $T$ . This sort of question was addressed in [6], where it was shown that if  $T$  is a primitive stochastic matrix of order  $n$  whose exponent (i.e. the smallest  $k \in \mathbb{N}$  so that  $T^k$  has all positive entries) is at least  $\lfloor \frac{n^2 - 2n + 2}{2} \rfloor + 2$ , then  $T$  has at least  $2\lfloor (n-4)/4 \rfloor$  eigenvalues with moduli exceeding  $(\frac{1}{2} \sin[\pi/(n-1)])^{2/(n-1)}$ . Thus a hypothesis on the directed graph  $D$  can lead to information about the eigenvalues of  $T$ .

In this paper, we consider the influence of the *girth* of  $D$  - that is, the length of the shortest cycle in  $D$  - on the modulus of the subdominant eigenvalue(s) of  $T$ . (It is straightforward to see that the girth of  $D$  is the smallest  $k \in \mathbb{N}$  such that  $\text{trace}(T^k) > 0$ .) Specifically, let  $\mathcal{S}(g, n)$  be the set of  $n \times n$  stochastic matrices having

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†Department of Mathematics and Statistics, University of Regina, Regina, Saskatchewan, S4S 0A2, CANADA (kirkland@math.uregina.ca). Research supported in part by an NSERC Research Grant.



digraphs with girth  $g$ . If  $T \in \mathcal{S}(g, n)$ , how large can  $|\lambda_2(T)|$  be? How small can  $|\lambda_2(T)|$  be?

We note that the former question is readily dealt with. If  $g \geq 2$ , consider the directed graph  $G$  on  $n$  vertices that consists of a single  $g$ -cycle, say on vertices  $1, \dots, g$ , along with a directed path  $n \rightarrow n-1 \rightarrow \dots \rightarrow g+1 \rightarrow 1$ . Letting  $A$  be the  $(0, 1)$  adjacency matrix of  $G$ , it is straightforward to determine that  $A \in \mathcal{S}(g, n)$ , and that the eigenvalues of  $A$  consist of the  $g$ -th roots of unity, along with the eigenvalue 0 of algebraic multiplicity  $n-g$ . In particular,  $|\lambda_2(A)| = 1$ , so we find that  $\max\{|\lambda_2(T)| \mid T \in \mathcal{S}(g, n)\} = 1$ . Similarly, for the case  $g = 1$ , we note that the identity matrix of order  $n$ ,  $I_n$ , is an element of  $\mathcal{S}(1, n)$ , and again we have  $\max\{|\lambda_2(T)| \mid T \in \mathcal{S}(1, n)\} = 1$ .

The bulk of this paper is devoted to a discussion of how small  $|\lambda_2(T)|$  can be if  $T \in \mathcal{S}(g, n)$  (and hence, of how quickly the powers of  $T$  can converge). To that end, we let  $\lambda_2(g, n)$  be given by  $\lambda_2(g, n) = \inf\{|\lambda_2(T)| \mid T \in \mathcal{S}(g, n)\}$ .

REMARK 1.1. We begin by discussing the case that  $g = 1$ . Let  $J$  denote the  $n \times n$  all ones matrix, and observe that for any  $n \geq 2$ , the  $n \times n$  matrix  $\frac{1}{n}J$  has the eigenvalues 1 and 0, the latter with algebraic and geometric multiplicity  $n-1$ . It follows immediately that  $\lambda_2(1, n) = 0$ .

Indeed there are many stochastic matrices yielding this minimum value for  $\lambda_2$ , of all possible admissible Jordan forms. To see this fact, let  $M$  be any nilpotent Jordan matrix of order  $n-1$ . Let  $v_1, \dots, v_{n-1}$  be an orthonormal basis of the orthogonal complement of  $\mathbf{1}$  in  $\mathbb{R}^n$ , and let  $V$  be the  $n \times (n-1)$  matrix whose columns are  $v_1, \dots, v_{n-1}$ . We find readily that for all sufficiently small  $\epsilon > 0$ , the matrix  $T = \frac{1}{n}J + \epsilon VMV^T$  is stochastic; further, the Jordan form for  $T$  is given by  $[1] \oplus M$ , so that the Jordan structure of  $T$  corresponding to the eigenvalue 0 coincides with that of  $M$ . Evidently for such a matrix  $T$ , the powers of  $T$  converge in a finite number of iterations; in fact that number of iterations coincides with the size of the largest Jordan block of  $M$ .

The following elementary result provides a lower bound on  $\lambda_2(g, n)$  for  $g \geq 2$ .

THEOREM 1.1. *Suppose that  $g \geq 2$  and that  $T \in \mathcal{S}(g, n)$ . Then  $|\lambda_2(T)| \geq 1/(n-1)^{\frac{1}{(g-1)}}$ . Equality holds if and only if  $g = 2$  and the eigenvalues of  $T$  are 1 (with algebraic multiplicity 1) and  $\frac{-1}{n-1}$  (with algebraic multiplicity  $n-1$ ). In particular,*

$$(1.1) \quad \lambda_2(g, n) \geq 1/(n-1)^{\frac{1}{(g-1)}}.$$

*Proof.* Let the eigenvalues of  $T$  be  $1, \lambda_2, \dots, \lambda_n$ . Since  $\text{trace}(T^{g-1}) = 0$ , we find that  $\sum_{i=2}^n \lambda_i^{g-1} = -1$ . Hence,  $(n-1)|\lambda_2|^{g-1} \geq \sum_{i=2}^n |\lambda_i|^{g-1} \geq |\sum_{i=2}^n \lambda_i^{g-1}| = 1$ . The inequality on  $|\lambda_2|$  now follows readily.

Now suppose that  $|\lambda_2| = 1/(n-1)^{\frac{1}{(g-1)}}$ . Inspecting the proof above, we find that  $|\lambda_i| = |\lambda_2|, i = 3, \dots, n$ , and that since equality holds in the triangle inequality, it must be the case that each of  $\lambda_2, \dots, \lambda_n$  has the same complex argument. Thus  $\lambda_2 = \lambda_i$  for each  $i = 3, \dots, n$ . Since  $\text{trace}(T) = 0$ , we deduce that  $\lambda_2 = -1/(n-1)$ ; but then  $\text{trace}(T^2) = n/(n-1) > 0$ , so that  $g = 2$ . The converse is straightforward.  $\square$

REMARK 1.2. If  $T \in \mathcal{S}(2, n)$  and  $|\lambda_2(T)| = 1/(n-1)$ , it is straightforward to see that the matrix  $S = \frac{n-1}{n}T + \frac{1}{n}I_n$  has just two eigenvalues, 1 and 0, the latter with algebraic multiplicity  $n-1$ . In particular,  $S$  is a matrix in  $\mathcal{S}(1, n)$  such that  $\lambda_2(S) = \lambda_2(1, n) = 0$ .

REMARK 1.3. From Theorem 1.1, we see that if  $\exists c > 0$  such that  $g \geq cn$ , then necessarily  $\lambda_2(g, n) \geq 1/(n-1)^{\frac{1}{cn-1}}$ . An application of l'Hospital's rule shows that  $1/(n-1)^{\frac{1}{cn-1}} \rightarrow 1$  as  $n \rightarrow \infty$ . Consequently, we find that for each  $c > 0$ , and any  $\epsilon > 0$ , there is a number  $N$  such that if  $n > N$  and  $g \geq cn$ , then each matrix  $T \in \mathcal{S}(g, n)$  has  $|\lambda_2(T)| \geq 1 - \epsilon$ .

We close this section with a discussion of  $\lambda_2(g, n)$  as a function of  $g$  and  $n$ .

PROPOSITION 1.2. Fix  $g$  and  $n$  with  $2 \leq g \leq n-1$ . Then

- a)  $\lambda_2(g, n) \geq \lambda_2(g, n+1)$ , and
- b)  $\lambda_2(g+1, n) \geq \lambda_2(g, n)$ .

*Proof.* a) Suppose that  $T \in \mathcal{S}(g, n)$ , and partition off the last row and column of  $T$ , say  $T = \left[ \begin{array}{c|c} T_1 & x \\ \hline y^T & 0 \end{array} \right]$ . Now let  $S$  be the stochastic matrix of order  $n+1$  given by  $S = \left[ \begin{array}{c|c|c} T_1 & \frac{1}{2}x & \frac{1}{2}x \\ \hline y^T & 0 & 0 \\ \hline y^T & 0 & 0 \end{array} \right]$ . Note that the digraph of  $S$  is formed from that of  $T$  by adding

the vertex  $n+1$ , along with the arcs  $i \rightarrow n+1$  for each  $i$  such that  $i \rightarrow n$  in the digraph of  $T$ , and the arcs  $n+1 \rightarrow j$  for each  $j$  such that  $n \rightarrow j$  in the digraph of  $T$ . It now follows that the girth of the digraph of  $S$  is also  $g$ , so that  $S \in \mathcal{S}(g, n+1)$ . Observe also that we can write  $S$  as  $S = ATB$ , where the  $(n+1) \times n$  matrix  $A$  is given by

$$A = \left[ \begin{array}{c|c} I_{n-1} & 0 \\ \hline 0^T & 1 \\ \hline 0^T & 1 \end{array} \right], \text{ while the } n \times (n+1) \text{ matrix } B \text{ is given by } B = \left[ \begin{array}{c|c|c} I_{n-1} & 0 & 0 \\ \hline 0^T & \frac{1}{2} & \frac{1}{2} \end{array} \right].$$

It is straightforward to see that  $BA = I_n$ ; from this we find that since the matrix  $ATB$  and the matrix  $TBA$  have the same nonzero eigenvalues, so do  $S$  and  $T$ . In particular,  $\lambda_2(S) = \lambda_2(T)$ , and we readily find that  $\lambda_2(g, n) \geq \lambda_2(g, n+1)$ .

b) Let  $\epsilon > 0$  be given, and suppose that  $T \in \mathcal{S}(g+1, n)$  is such that  $|\lambda_2(T)| < \lambda_2(g+1, n) + \epsilon/2$ . Without loss of generality, we suppose that the digraph of  $T$  contains the cycle  $1 \rightarrow 2 \rightarrow 3 \rightarrow \dots \rightarrow g+1 \rightarrow 1$ . For each  $x \in (0, T_{g,g+1})$ , let  $S(x) = T + xe_g(e_1 - e_{g+1})^T$ , where  $e_i$  denotes the  $i$ -th standard unit basis vector. Note that for each  $x \in (0, T_{g,g+1})$ ,  $S(x) \in \mathcal{S}(g, n)$ . By the continuity of the spectrum, there is a  $\delta > 0$  such that for any  $0 < x < \min\{\delta, T_{g,g+1}\}$ ,  $|\lambda_2(S(x))| - |\lambda_2(T)| < \epsilon/2$ . Hence we find that for  $0 < x < \min\{\delta, T_{g,g+1}\}$  we have  $\lambda_2(g, n) \leq |\lambda_2(S(x))| < |\lambda_2(T)| + \epsilon/2 < \lambda_2(g+1, n) + \epsilon$ . In particular, we find that for each  $\epsilon > 0$ ,  $\lambda_2(g, n) \leq \lambda_2(g+1, n) + \epsilon$ , from which we conclude that  $\lambda_2(g, n) \leq \lambda_2(g+1, n)$ .  $\square$

**2. Girths 2 and 3.** In this section, we use some elementary techniques to find  $\lambda_2(2, n)$  and  $\lambda_2(3, n)$ . We begin with a discussion of the former.

THEOREM 2.1. For any  $n \geq 2$ ,  $\lambda_2(2, n) = 1/(n-1)$ .

*Proof.* From Theorem 1.1, we have  $\lambda_2(2, n) \geq 1/(n-1)$ ; the result now follows upon observing that the matrix  $\frac{1}{n-1}(J - I) \in \mathcal{S}(2, n)$ , and has eigenvalues 1 and  $-1/(n-1)$ , the latter with multiplicity  $n-1$ .  $\square$



Our next result shows that there is just one diagonalizable matrix that yields the minimum value  $\lambda_2(2, n)$ .

**THEOREM 2.2.** *Suppose that  $T \in \mathcal{S}(2, n)$ . Then  $T$  is diagonalizable with  $|\lambda_2(T)| = 1/(n-1)$  if and only if  $T = \frac{1}{n-1}(J - I)$ .*

*Proof.* Suppose that  $T$  is diagonalizable, with  $|\lambda_2(T)| = 1/(n-1)$ ; from Theorem 1.1 we find that the eigenvalue  $\lambda_2 = -1/(n-1)$  has algebraic multiplicity  $n-1$ . Since  $T$  is diagonalizable, the dimension of the  $\lambda_2$ -eigenspace is  $n-1$ . Let  $x^T$  be the left Perron vector for  $T$ , normalized so that  $x^T \mathbf{1} = 1$ . It follows that there are right  $\lambda_2$ -eigenvectors  $v_2, \dots, v_n$  and left  $\lambda_2$ -eigenvectors  $w_2, \dots, w_n$  so that  $T = \mathbf{1}x^T + \frac{-1}{n-1} \sum_{i=2}^n v_i w_i^T$  and  $I = \mathbf{1}x^T + \sum_{i=2}^n v_i w_i^T$ . Substituting, we see that  $T = \frac{1}{n-1}(n\mathbf{1}x^T - I)$ , and since  $T$  has trace zero, necessarily,  $x^T = \frac{1}{n}\mathbf{1}^T$ , yielding the desired expression for  $T$ . The converse is straightforward.  $\square$

Our next example shows that other Jordan forms are possible for matrices yielding the minimum value  $\lambda_2(2, n)$ .

**EXAMPLE 2.1.** Consider the polynomial

$$\begin{aligned} \left(\lambda + \frac{1}{n-1}\right)^{n-1} &= \sum_{j=0}^{n-1} \lambda^j \left(\frac{1}{n-1}\right)^{n-1-j} \binom{n-1}{j} \\ &= \lambda^{n-1} + \lambda^{n-2} + \sum_{j=0}^{n-3} \lambda^j \left(\frac{1}{n-1}\right)^{n-1-j} \binom{n-1}{j}. \end{aligned}$$

From the fact that  $n-j > \frac{j}{n-1}$  for  $j = 1, \dots, n-2$ , it follows readily that  $\left(\frac{1}{n-1}\right)^{n-1-j} \binom{n-1}{j} > \left(\frac{1}{n-1}\right)^{n-j} \binom{n-1}{j-1}$  for each such  $j$ .

We thus find that  $(\lambda - 1)\left(\lambda + \frac{1}{n-1}\right)^{n-1}$  can be written as  $\lambda^n - \sum_{j=2}^n a_j \lambda^{n-j}$ , where  $a_j > 0$  for  $j = 2, \dots, n$ , and  $\sum_{j=2}^n a_j = 1$ . Consequently, the companion matrix

$$C = \begin{bmatrix} 0 & 1 & 0 & \dots & 0 & 0 \\ 0 & 0 & 1 & 0 & \dots & 0 \\ \vdots & & \ddots & \ddots & & \vdots \\ 0 & 0 & 0 & \dots & 0 & 1 \\ a_n & a_{n-1} & a_{n-2} & \dots & a_2 & 0 \end{bmatrix} \text{ is in } \mathcal{S}(2, n), \text{ and } \lambda_2(C) = -1/(n-1). \text{ Note}$$

that since any eigenvalue of a companion matrix is geometrically simple, the eigenvalue  $-1/(n-1)$  of  $C$  has a single Jordan block of size  $n-1$ .

Next, we compute  $\lambda_2(3, n)$  for odd  $n$ .

**THEOREM 2.3.** *Suppose that  $n \geq 3$  is odd. If  $T \in \mathcal{S}(3, n)$ , then  $|\lambda_2(T)| \geq \frac{\sqrt{n+1}}{n-1}$ , with equality holding if and only if the eigenvalues of  $T$  are 1 (with algebraic multiplicity one) and  $\frac{-1 \pm i\sqrt{n}}{n-1}$  (with algebraic multiplicity  $(n-1)/2$  each). Further,  $\lambda_2(3, n) = \frac{\sqrt{n+1}}{n-1}$ .*

*Proof.* Suppose that  $T \in \mathcal{S}(3, n)$ , and denote the eigenvalues of  $T$  by 1, and  $x_j + iy_j, j = 2, \dots, n$  (where of course each complex eigenvalue appears with a corresponding complex conjugate). Since  $\text{trace}(T) = 0$ , we have  $\sum_{j=2}^n x_j = -1$ , while from the fact that  $\text{trace}(T^2) = 0$ , we have  $1 + \sum_{j=2}^n (x_j^2 - y_j^2) = 0$ . Consequently,

$\sum_{j=2}^n (x_j^2 + y_j^2) = 1 + 2 \sum_{j=2}^n x_j^2 \geq 1 + 2|\sum_{j=2}^n x_j|^2/(n-1) = \frac{n+1}{n-1}$ , the inequality following from the Cauchy-Schwarz inequality, and the fact that  $\sum_{j=2}^n x_j = -1$ . Thus we find that  $(n-1)|\lambda_2|^2 \geq \sum_{j=2}^n (x_j^2 + y_j^2) \geq \frac{n+1}{n-1}$ , so that  $|\lambda_2(T)| \geq \frac{\sqrt{n+1}}{n-1}$ . Inspecting the proof above, we see that  $|\lambda_2(T)| = \frac{\sqrt{n+1}}{n-1}$  if and only if each  $x_j$  is equal to  $-1/(n-1)$ , and each  $y_j^2$  is equal to  $n/(n-1)^2$ . The equality characterization now follows.

We claim that for each odd  $n$ , the companion matrix for the polynomial  $(\lambda - 1)(\lambda - \frac{-1+i\sqrt{n}}{n-1})^{(n-1)/2}(\lambda - \frac{-1-i\sqrt{n}}{n-1})^{(n-1)/2} = (\lambda - 1)(\lambda^2 + \frac{2}{n-1}\lambda + \frac{n+1}{(n-1)^2})^{(n-1)/2}$  is in fact a nonnegative matrix, from which it will follow that for each odd  $n$ , there is a matrix in  $\mathcal{S}(3, n)$  having  $\frac{-1+i\sqrt{n}}{n-1}$  as a subdominant eigenvalue. In order to prove that this companion matrix is nonnegative, it suffices to show that the coefficients of the polynomial  $q(\lambda) = \left(\lambda^2 + \frac{2}{n-1}\lambda + \frac{n+1}{(n-1)^2}\right)^{(n-1)/2}$  are increasing with the powers of  $\lambda$ .

Note that  $q(\lambda) = \left((\lambda + \frac{1}{n-1})^2 + \frac{n}{(n-1)^2}\right)^{(n-1)/2}$ . Applying the binomial expansion, and collecting powers of  $\lambda$ , we find that

$$(2.1) \quad q(\lambda) = \sum_{l=0}^{n-1} \lambda^l \sum_{j=\lceil l/2 \rceil}^{(n-1)/2} \binom{1}{n-1}^{2j-l} \binom{n}{(n-1)^2}^{(n-1)/2-j} \binom{2j}{l} \binom{(n-1)/2}{j}.$$

Write  $q(\lambda)$  as  $\sum_{l=0}^{n-1} \lambda^l \alpha_l$ . We claim that  $\alpha_l \geq \alpha_{l-1}$  for each  $l = 1, \dots, n-1$ , which will yield the desired result. Note that for each such  $l$ , the inequality  $\alpha_l \geq \alpha_{l-1}$  is equivalent to  $(n-1) \sum_{j=\lceil l/2 \rceil}^{(n-1)/2} \binom{2j}{l} \binom{(n-1)/2}{j} \frac{1}{n^j} \geq \sum_{j=\lceil (l-1)/2 \rceil}^{(n-1)/2} \binom{2j}{l-1} \binom{(n-1)/2}{j} \frac{1}{n^j}$ . Observe that  $(n-1) \binom{2j}{l} - \binom{2j}{l-1} = \frac{2j!}{(l-1)!(2j-l)!} \left(\frac{n-1}{l} - \frac{1}{2j-l+1}\right) \geq 0$ , so in particular, if  $l$  is even (so that  $\lceil l/2 \rceil = \lceil (l-1)/2 \rceil$ ) it follows readily that  $\alpha_l \geq \alpha_{l-1}$ .

Finally, suppose that  $l$  is odd with  $1 \leq l \leq n-1$  and  $l = 2r+1$ . Then  $\lceil l/2 \rceil = r+1$ ,  $\lceil (l-1)/2 \rceil = r$ , and since  $2r+1 \leq n-1$ , we find that  $r \leq \frac{n-3}{2}$ . In order to show that  $\alpha_l \geq \alpha_{l-1}$ , it suffices to show, in conjunction with the inequalities proven above, that  $(n-1) \binom{2r+2}{2r+1} \binom{(n-1)/2}{r+1} \frac{1}{n^{r+1}} - \binom{2r+2}{2r} \binom{(n-1)/2}{r+1} \frac{1}{n^{r+1}} - \binom{2r}{2r} \binom{(n-1)/2}{r} \frac{1}{n^r} \geq 0$ . That inequality can be seen to be equivalent to  $2\left(\frac{n-1}{n}\right) - \frac{2r+1}{n} - \frac{1}{(n-1)/2-r} \geq 0$ , and since we have  $2\left(\frac{n-1}{n}\right) - \frac{2r+1}{n} - \frac{1}{(n-1)/2-r} \geq 2\left(\frac{n-1}{n}\right) - \frac{n-2}{n} - 1 = 0$ , the desired inequality is thus established. Hence for odd  $l$ , we have  $\alpha_l \geq \alpha_{l-1}$ , and it now follows that there is a companion matrix  $C \in \mathcal{S}(3, n)$  such that  $|\lambda_2(C)| = \frac{\sqrt{n+1}}{n-1}$ .  $\square$

**EXAMPLE 2.2.** Another class of matrices in  $\mathcal{S}(3, n)$  yielding the minimum value for  $|\lambda_2|$  arises in the following combinatorial context. A square  $(0, 1)$  matrix  $A$  of order  $n$  is called a *tournament matrix* if it satisfies the equation  $A + A^T = J - I$ . From that equation, one readily deduces that there are no cycles of length 2 in the digraph of a tournament matrix, and a standard result in the area asserts that the digraph associated with any tournament matrix either contains a cycle of length 3, or it has no cycles at all. Thus the digraph of any nonnilpotent tournament matrix necessarily has girth 3.

If, in addition, a tournament matrix  $A$  satisfies the identity  $A^T A = \frac{n+1}{4}I + \frac{n-3}{4}J = AA^T$ , then  $A$  is known as a *doubly regular* (or *Hadamard*) tournament ma-



trix; note that necessarily  $n \equiv 3 \pmod 4$  in that case. It turns out that doubly regular tournament matrices are co-existent with skew-Hadamard matrices, and so of course the question of whether there is a doubly regular tournament matrix in every admissible order is open, and apparently quite difficult.

In [3] it is shown that if  $A$  is a doubly regular tournament matrix, then its eigenvalues consist of  $\frac{n-1}{2}$  (of algebraic multiplicity one, and having  $\mathbf{1}$  as a corresponding right eigenvector) and  $\frac{-1}{2} \pm i\frac{\sqrt{n}}{2}$ , each of algebraic multiplicity  $(n-1)/2$ . Consequently, we find that if  $A$  is an  $n \times n$  doubly regular tournament matrix, then  $T = \frac{2}{n-1}A$  is in  $\mathcal{S}(3, n)$  and has eigenvalues 1 and  $\frac{-1 \pm i\sqrt{n}}{n-1}$ , the latter with algebraic multiplicity  $(n-1)/2$  each. From Theorem 2.3, we find that  $|\lambda_2(T)| = \lambda_2(3, n)$ .

We adapt the technique of the proof of Theorem 2.3 in order to compute  $\lambda_2(3, n)$  for even  $n$ .

**THEOREM 2.4.** *Suppose that  $n \geq 4$  is even. If  $T \in \mathcal{S}(3, n)$ , then  $|\lambda_2(T)| \geq \sqrt{\frac{n+2}{n^2-2n}}$ , with equality holding if and only if the eigenvalues of  $T$  are 1 (with algebraic multiplicity one),  $-2/n$  (also with algebraic multiplicity one) and  $\frac{-1}{n} \pm \frac{i}{n}\sqrt{\frac{n^2+n+2}{n-2}}$  (with algebraic multiplicity  $(n-2)/2$  each). Further,  $\lambda_2(3, n) = \sqrt{\frac{n+2}{n^2-2n}}$ .*

*Proof.* Suppose that  $T \in \mathcal{S}(3, n)$ . Since  $T$  is stochastic, it has 1 as an eigenvalue, and since  $n$  is even, there is at least one more real eigenvalue for  $T$ , say  $z$ . Let  $x_j + iy_j, j = 2, \dots, n-1$ , denote the remaining eigenvalues of  $T$ . From the fact that  $\text{trace}(T) = 0$ , we have  $1 + z + \sum_{j=2}^{n-1} x_j = 0$ , while  $\text{trace}(T^2) = 0$  yields  $1 + z^2 + \sum_{j=2}^{n-1} (x_j^2 - y_j^2) = 0$ . Thus we have  $\sum_{j=2}^{n-1} (x_j^2 + y_j^2) = 1 + z^2 + 2 \sum_{j=2}^{n-1} x_j^2$ . Consequently, we find that  $(n-2)|\lambda_2|^2 \geq \sum_{j=2}^{n-1} (x_j^2 + y_j^2) = 1 + z^2 + 2 \sum_{j=2}^{n-1} x_j^2 \geq 1 + z^2 + 2(1+z)^2/(n-2)$ , the second inequality following from the Cauchy-Schwarz inequality. The expression  $1 + z^2 + 2(1+z)^2/(n-2)$  is readily seen to be uniquely minimized when  $z = -2/n$ , with a minimum value of  $\frac{n+2}{n}$ . Hence we find that  $(n-2)|\lambda_2|^2 \geq \frac{n+2}{n}$ , and the lower bound on  $|\lambda_2|$  follows.

Inspecting the argument above, we see that if  $|\lambda_2(T)| = \sqrt{\frac{n+2}{n^2-2n}}$ , then necessarily  $z$  must be  $-2/n$ , each  $x_j$  must be  $-1/n$ , while each  $y_j^2$  is equal to  $\frac{1}{n^2} \frac{n^2+n+2}{n-2}$ . The characterization of equality now follows.

We claim that for each even  $n$ , there is a companion matrix in  $\mathcal{S}(3, n)$  having  $\frac{-1}{n} + \frac{i}{n}\sqrt{\frac{n^2+n+2}{n-2}}$  as a subdominant eigenvalue. To see the claim, first consider the polynomial  $q(\lambda) = \left(\lambda - \left(\frac{-1}{n} - \frac{i}{n}\sqrt{\frac{n^2+n+2}{n-2}}\right)\right)^{(n-2)/2} \left(\lambda - \left(\frac{-1}{n} + \frac{i}{n}\sqrt{\frac{n^2+n+2}{n-2}}\right)\right)^{(n-2)/2} = \left(\left(\lambda + \frac{1}{n}\right)^2 + \frac{n^2+n+2}{n^2(n-2)}\right)^{(n-2)/2}$  and write it as  $q(\lambda) = \sum_{l=0}^{n-2} \lambda^l a_l$ , so that  $(\lambda + 2/n)q(\lambda) = \lambda^{n-1} + \sum_{l=1}^{n-2} \lambda^l (a_{l-1} + 2a_l/n) + 2a_0/n$ . As in the proof of Theorem 2.3, it suffices to show that in this last expression, the coefficients of  $\lambda^l$  are nondecreasing in  $l$ . Also as in the proof of that theorem, we find that for each  $l = 0, \dots, n-2, a_l = \sum_{j=\lfloor l/2 \rfloor}^{(n-2)/2} \binom{1}{n} 2^{j-l} \left(\frac{n^2+n+2}{n^2(n-2)}\right)^{(n-2)/2-j} \binom{2j}{l} \binom{(n-2)/2}{j}$ ; straightforward computations now reveal that the coefficients of  $\lambda^{n-1}, \lambda^{n-2}, \lambda^{n-3}$  and  $\lambda^{n-4}$  in the polynomial  $(\lambda +$

$2/n)q(\lambda)$  are 1, 1, 1 and  $\frac{2n^2-3n-2}{3n^2}$ , respectively. We claim that for each  $l = 1, \dots, n - 4$ ,  $a_l \geq a_{l-1}$ , which is sufficient to give the desired result.

The claim is equivalent to proving that for each  $l = 1, \dots, n - 4$ ,  $n \sum_{j=\lceil l/2 \rceil}^{(n-2)/2} \left(\frac{n-2}{n^2+n+2}\right)^j \binom{2j}{l} \binom{(n-2)/2}{j} \geq \sum_{j=\lceil (l-1)/2 \rceil}^{(n-2)/2} \left(\frac{n-2}{n^2+n+2}\right)^j \binom{2j}{l-1} \binom{(n-2)/2}{j}$ . Observe that  $n \binom{2j}{l} - \binom{2j}{l-1} = \frac{2j!}{(l-1)!(2j-l)!} \left(\frac{n}{l} - \frac{1}{2j-l+1}\right) \geq 0$ , so in particular, if  $l$  is even (so that  $\lceil l/2 \rceil = \lceil (l-1)/2 \rceil$ ) it follows readily that  $a_l \geq a_{l-1}$ . Now suppose that  $l \geq 1$  is odd, say  $l = 2r+1$ , so that  $\lceil l/2 \rceil = r+1$  and  $\lceil (l-1)/2 \rceil = r$ . Note also that since  $l \leq n-4$ , in fact  $l \leq n-5$ , so that  $r \leq (n-6)/2$ . In conjunction with the argument above, it suffices to show that  $n \left(\frac{n-2}{n^2+n+2}\right)^{r+1} \binom{2r+2}{2r+1} \binom{(n-2)/2}{r+1} - \left(\frac{n-2}{n^2+n+2}\right)^{r+1} \binom{2r+2}{2r} \binom{(n-2)/2}{r+1} - \left(\frac{n-2}{n^2+n+2}\right)^r \binom{2r}{2r} \binom{(n-2)/2}{r} \geq 0$ . This last inequality can be seen to be equivalent to  $\frac{2n(n-2)}{n^2+n+2} - (2r+1) \frac{n-2}{n^2+n+2} - \frac{1}{(n-2)/2-r} \geq 0$ . Note that since  $r \leq (n-6)/2$ , we have  $\frac{2n(n-2)}{n^2+n+2} - (2r+1) \frac{n-2}{n^2+n+2} - \frac{1}{(n-2)/2-r} \geq \frac{2n(n-2)}{n^2+n+2} - (n-5) \frac{n-2}{n^2+n+2} - \frac{1}{2} = \frac{n^2+5n-22}{2(n^2+n+2)} \geq 0$ , the last since  $n \geq 4$ . Hence we have  $a_l \geq a_{l-1}$  for each  $l = 1, \dots, n - 4$ , as desired.  $\square$

The following result shows that the lower bound of (1.1) on  $\lambda_2(g, n)$  is of the correct order of magnitude for  $g = 3$ . Its proof is immediate from Theorems 2.3 and 2.4.

COROLLARY 2.5.  $\lim_{n \rightarrow \infty} \lambda_2(3, n) \sqrt{n-1} = 1$ .

**3. A class of examples for girth 4.** Our object in this section is to identify, for infinitely many  $n$ , a matrix  $T \in \mathcal{S}(4, n)$  such that  $|\lambda_2(T)|$  is of the same order of magnitude as  $1/\sqrt[3]{n-1}$ , the lower bound on  $\lambda_2(4, n)$  arising from (1.1). Our approach is to identify a certain sequence of candidate spectra, and then show that each candidate spectrum is attained by an appropriate stochastic matrix.

Fix an integer  $p \geq 3$ , and let  $r = \frac{1}{3p}$ . Set  $q = 9p^3 + 2p, l = 18p^3 + 9p^2 + p$  and  $m = 9p^2 + 3p$ . Letting  $n = q + l + m + 1$ , it follows that  $(n-1)r^3 - 2r^2 - 2r - 1 = 0$ . We would like to show that there is a matrix  $T \in \mathcal{S}(4, n)$  whose eigenvalues are: 1 (with multiplicity 1),  $-r$  (with multiplicity  $q$ ),  $re^{\pm\pi i/3}$  (each with multiplicity  $l/2$ ) and  $re^{\pm 2\pi i/3}$  (each with multiplicity  $m/2$ ).

For each  $j \in \mathbb{N}$ , let

$$s_j = 1 + q(-r)^j + (l/2)(re^{\pi i/3})^j + (l/2)(re^{-\pi i/3})^j + (m/2)(re^{2\pi i/3})^j + (m/2)(re^{-2\pi i/3})^j.$$

(Observe that if we could find the desired matrix  $T$ , then  $s_j$  would just be the trace of  $T^j$ .) We find readily that  $s_1 = s_2 = s_3 = 0$ , while  $s_4 = 1 - r^2, s_5 = 1 - r^4$ , and  $s_6 = 1 + r^3 + 2r^4 + 2r^5$ . Finally, note that for any  $j \in \mathbb{N}, s_{j+6} - 1 = r^6(s_j - 1)$ .

Write the polynomial

$$(\lambda - 1)(\lambda + r)^q (\lambda - re^{\pi i/3})^{\frac{l}{2}} (\lambda - re^{-\pi i/3})^{\frac{l}{2}} (\lambda - re^{2\pi i/3})^{\frac{m}{2}} (\lambda - re^{-2\pi i/3})^{\frac{m}{2}}$$

as  $\lambda^n + \sum_{j=0}^{n-1} a_j \lambda^j$ . Let  $C_n = \begin{bmatrix} 0 & 1 & 0 & 0 & \dots & 0 \\ 0 & 0 & 1 & 0 & \dots & 0 \\ \vdots & & \ddots & \ddots & & \\ 0 & 0 & & \dots & 0 & 1 \\ -a_0 & -a_1 & & \dots & & -a_{n-1} \end{bmatrix}$  be the asso-

ciated companion matrix, let  $M_n = \begin{bmatrix} n & 0 & 0 & 0 & \dots & 0 \\ s_1 & n-1 & 0 & 0 & \dots & 0 \\ s_2 & s_1 & n-2 & 0 & \dots & 0 \\ & \ddots & \ddots & \ddots & & \\ s_{n-1} & s_{n-2} & \dots & & s_1 & 1 \end{bmatrix}$ , and let

$$A_n = \begin{bmatrix} s_1 & n-1 & 0 & 0 & \dots & 0 \\ s_2 & s_1 & n-2 & 0 & \dots & 0 \\ s_3 & s_2 & s_1 & n-3 & 0 & \dots \\ & \ddots & \ddots & \ddots & & \\ s_n & s_{n-1} & & \dots & s_2 & s_1 \end{bmatrix}.$$

Following an idea from [7], we note

that from the Newton identities, it follows that  $C_n M_n = A_n$ , so that  $M_n^{-1} C_n M_n = M_n^{-1} A_n$ . In particular,  $C_n$  is similar to  $M_n^{-1} A_n$ . Much of our goal in this section is to show that  $M_n^{-1} A_n$  is an irreducible nonnegative matrix. Since any irreducible nonnegative matrix with Perron value 1 is diagonally similar to a stochastic matrix, we will then conclude that there is a matrix  $T \in \mathcal{S}(4, n)$  such that  $|\lambda_2(T)| = r$ .

Throughout the remainder of this section, we take the parameters  $p, n, r$  and the sequence  $\{s_j\}$  to be as defined above. In particular, we will rely on the facts that  $p \geq 3, r \leq 1/9$  and  $(n-1)r^3 - 2r^2 - 2r - 1 = 0$ .

We begin with some technical results. In what follows, we use  $0_k$  denote the  $k$ -vector of zeros.

LEMMA 3.1. *Suppose that  $k \in \mathbb{N}$  with  $7 \leq k \leq n$ . Then*

$$(3.1) \quad M_k \mathbf{1} = (k-3-r^2)\mathbf{1} + (3+r^2)e_1 + (2+r^2)e_2 + (1+r^2)e_3 + r^2e_4 + r^3 \begin{bmatrix} 0_6 \\ v \end{bmatrix},$$

where  $\|v\|_\infty = 1 + r + 2r^2$ .

*Proof.* Evidently the first four entries of  $M_k \mathbf{1}$  are  $k, k-1, k-2$  and  $k-3$ , respectively. For  $j \geq 5$ , the  $j$ -th entry of  $M_k \mathbf{1}$  is  $k-3+t_j$ , where  $t_j = \sum_{i=4}^j (s_i-1)$ . We have  $t_4 = -r^2, t_5 = -r^2-r^4, t_6 = -r^2+r^3+r^4+2r^5, t_7 = -r^2+r^3+r^4+2r^5-r^6, t_8 = -r^2+r^3+r^4+2r^5-2r^6$ , and  $t_9 = -r^2+r^3+r^4+2r^5-3r^6$ . In particular, for  $4 \leq j \leq 9$ , note that  $-r \leq \frac{t_j+r^2}{r^3} \leq 1+r+2r^2$ , with equality holding in the upper bound for  $j=6$ . Also, for each  $4 \leq j \leq 9$  and  $i \in \mathbb{N}$ , we have  $t_{j+6i} = t_9 \frac{1-r^{6i+6}}{1-r^6} + t_j r^{6i}$ . We find that for such  $i$  and  $j$ ,  $0 < \frac{t_{j+6i}+r^2}{r^3} \leq \frac{1}{r^3}(t_9/(1-r^6) + r^2 + r^{6i}t_6) \leq \frac{1}{r^3}(t_9/(1-r^6) + r^2 + r^6t_6)$ . An uninteresting computation shows that the rightmost member is equal to  $1+r+2r^2 + \frac{1}{1-r^6}(-3r^3-2r^5+2r^6+2r^7+4r^8+r^{11}-r^{12}-r^{13}-2r^{14})$ . Since  $r \leq 1/9$ , it follows that this last quantity is strictly less than  $1+r+2r^2$ . Consequently, for any  $j \geq 4$ , we have  $\frac{t_j+r^2}{r^3} \leq 1+r+2r^2$ , with equality holding for  $j=6$ . The result now follows.  $\square$

PROPOSITION 3.2. *For each  $1 \leq k \leq n$ , we have*

a) *the offdiagonal entries of  $M_k^{-1}$  are nonpositive, so that  $M_k^{-1}$  is an M-matrix,*

- b)  $M_k^{-1}\mathbf{1} \geq \frac{1}{k+1}\mathbf{1}$ , and  
 c)  $M_k^{-1} \begin{bmatrix} s_4 \\ s_5 \\ \vdots \\ s_{k+3} \end{bmatrix}$  is a positive vector.

*Proof.* We proceed by extended induction on  $k$  using a single induction proof for all three statements. Note that each of a), b) and c) is easily established for  $k = 1, \dots, 6$ . Suppose now that a), b) and c) hold for natural numbers up to and including  $k - 1 \geq 6$ .

First, we consider statement a). We have  $M_k^{-1} = \left[ \begin{array}{c|c} 1/k & 0^T \\ \hline -y & M_{k-1}^{-1} \end{array} \right]$ , where  $y$  can

be written as  $y = \frac{1}{k} \left[ \begin{array}{c|c} 0 & \\ \hline 0 & \begin{bmatrix} s_4 \\ s_5 \\ \vdots \\ s_{k-1} \end{bmatrix} \\ 0 & M_{k-4}^{-1} \end{array} \right]$ . From part c) of the induction hypothesis, it

follows that  $y$  is a nonnegative vector, while from part a) of the induction hypothesis, the offdiagonal entries of  $M_{k-1}^{-1}$  are also nonpositive. Hence all offdiagonal entries of  $M_k^{-1}$  are nonpositive, which completes the proof of the induction step for statement a).

Next, we consider statement b). From Lemma 3.1, it follows that

$$M_k^{-1}\mathbf{1} = \frac{1}{k-3-r^2} \left( \mathbf{1} - (3+r^2)M_k^{-1}e_1 - (2+r^2)M_k^{-1}e_2 - (1+r^2)M_k^{-1}e_3 - r^2M_k^{-1}e_4 + r^3M_k^{-1} \begin{bmatrix} 0_6 \\ v \end{bmatrix} \right),$$

for some vector  $v$  with  $\|v\|_\infty = 1 + r + 2r^2$ . The first four entries of  $M_k^{-1}\mathbf{1}$  are  $1/k, 1/(k-1), 1/(k-2)$  and  $1/(k-3)$ , respectively, so it remains only to show that  $M_k^{-1}\mathbf{1} \geq \frac{1}{k+1}\mathbf{1}$  in positions after the fourth.

Let  $\text{trunc}_4(M_k^{-1}\mathbf{1})$  denote the vector formed from  $M_k^{-1}\mathbf{1}$  by deleting its first four entries. Noting that the entries of  $M_k^{-1}e_1, M_k^{-1}e_2, M_k^{-1}e_3$ , and  $M_k^{-1}e_4$  are nonpositive after the fourth position, it follows that  $\text{trunc}_4(M_k^{-1}\mathbf{1}) \geq \frac{1}{k-3-r^2}\mathbf{1} + \frac{r^3}{k-3-r^2} \left[ \begin{array}{c} 0_2 \\ M_{k-6}^{-1}v \end{array} \right]$ .

From part b) of the induction hypothesis,  $M_{k-6}^{-1}\mathbf{1}$  is a positive vector, and from part a) of the induction hypothesis,  $M_{k-6}^{-1}$  is an M-matrix. Note that  $M_{k-6}^{-1}$  has diagonal entries  $1/(k-6), 1/(k-7), \dots, 1/2, 1$ . Letting  $u_i$  be the  $i$ -th row sum of  $M_{k-6}^{-1}$ , it follows that  $\|e_i^T M_{k-6}^{-1}\|_1 = 1/(k-5+i) + (1/(k-5+i) - u_i) \leq 2/(k-5+i) \leq 2$ . Letting  $\|\bullet\|_\infty$  denote the absolute row sum norm (induced by the infinity norm for vectors), we conclude that  $\|M_{k-6}^{-1}\|_\infty \leq 2$ . Hence  $M_{k-6}^{-1}v \geq -2\|v\|_\infty\mathbf{1} = -2(1+r+2r^2)\mathbf{1}$ . As

a result, we have  $\frac{1}{k-3-r^2}\mathbf{1} + \frac{r^3}{k-3-r^2} \left[ \frac{0_2}{M_{k-6}^{-1}v} \right] \geq \frac{1}{k-3-r^2}\mathbf{1} - 2(1+r+2r^2)\frac{r^3}{k-3-r^2}\mathbf{1} = \frac{1-2r^3(1+r+2r^2)}{k-3-r^2}\mathbf{1}$ .

Since  $(k-1)r^3 \leq 2r^2 + 2r + 1$ , we have

$$\frac{1-2r^3(1+r+2r^2)}{k-3-r^2} \geq \frac{1-2(1+r+2r^2)(1+2r+2r^2)/(k-1)}{k-3-r^2} \geq \frac{k-3.8325}{(k-1)(k-3)},$$

the last inequality following from the fact that  $r \leq 1/9$ . Since  $k \geq 7$ , we find readily that  $\frac{k-3.8325}{(k-1)(k-3)} \geq \frac{1}{k+1}$ . Putting the inequalities together, we have  $M_k^{-1}\mathbf{1} \geq \frac{1}{k+1}\mathbf{1}$ , which completes the proof of the induction step for statement b).

Finally, we consider statement c). We have  $\begin{bmatrix} s_4 \\ s_5 \\ \vdots \\ s_{k+3} \end{bmatrix} = \mathbf{1} + \begin{bmatrix} s_4 - 1 \\ s_5 - 1 \\ \vdots \\ s_{k+3} - 1 \end{bmatrix} =$

$$\mathbf{1} + \begin{bmatrix} -r^2 \\ -r^4 \\ r^3(1+2r+2r^2) \\ -r^6 \\ -r^6 \\ -r^6 \\ \hline 0_{k-6} \end{bmatrix} + \begin{bmatrix} 0_6 \\ s_{10} - 1 \\ \vdots \\ s_{k+3} - 1 \end{bmatrix}. \text{ Recall that for } 4 \leq j \leq 9 \text{ and } i \in \mathbb{N},$$

$s_{j+6i} - 1 = r^{6i}(s_j - 1)$ , so that  $\frac{|s_{j+6i}-1|}{r^{6i}} \leq \frac{|s_j-1|}{r^2} \leq 1$ . Hence  $\begin{bmatrix} s_4 \\ s_5 \\ \vdots \\ s_{k+3} \end{bmatrix} = \mathbf{1} - r^2e_1 -$

$r^4e_2 + r^3(1+2r+2r^2)e_3 - r^6(e_4 + e_5 + e_6) + r^8 \left[ \frac{0_6}{v} \right]$ , where  $\|v\|_\infty \leq 1$ . Thus we have

$$M_k^{-1} \begin{bmatrix} s_4 \\ s_5 \\ \vdots \\ s_{k+3} \end{bmatrix} = M_k^{-1}\mathbf{1} - M_k^{-1}(r^2e_1 + r^4e_2 + r^6(e_4 + e_5 + e_6)) + r^3(1+2r+2r^2)M_k^{-1}e_3 + r^8 \left[ \frac{0_6}{M_{k-6}^{-1}v} \right].$$

Certainly the first six entries of  $M_k^{-1} \begin{bmatrix} s_4 \\ s_5 \\ \vdots \\ s_{k+3} \end{bmatrix}$  are positive, so it remains only to

show that the remaining entries are positive. Note also that the entries of  $M_k^{-1}(r^2e_1 +$

$r^4 e_2 + r^6(e_4 + e_5 + e_6)$  below the sixth position are all nonpositive, that  $M_k^{-1} e_3 =$

$$\begin{bmatrix} 0_6 \\ \frac{-1}{k-2} M_{k-6}^{-1} \begin{bmatrix} s_4 \\ s_5 \\ \vdots \\ s_{k-3} \end{bmatrix} \end{bmatrix},$$

and that the infinity norm of  $\begin{bmatrix} s_4 \\ s_5 \\ \vdots \\ s_{k-3} \end{bmatrix}$  is bounded above by  $s_6 = 1 + r^3(1 + 2r + 2r^2)$ .

Let  $trunc_6 \left( M_k^{-1} \begin{bmatrix} s_4 \\ s_5 \\ \vdots \\ s_{k+3} \end{bmatrix} \right)$  denote the vector formed from  $M_k^{-1} \begin{bmatrix} s_4 \\ s_5 \\ \vdots \\ s_{k+3} \end{bmatrix}$  by deleting its first six entries, and define  $trunc_6(M_k^{-1} \mathbf{1})$  similarly. From the considerations above, we find that

$$trunc_6 \left( M_k^{-1} \begin{bmatrix} s_4 \\ s_5 \\ \vdots \\ s_{k+3} \end{bmatrix} \right) \geq trunc_6(M_k^{-1} \mathbf{1}) - \frac{r^3(1 + 2r + 2r^2)}{k-2} M_{k-6}^{-1} \begin{bmatrix} s_4 \\ s_5 \\ \vdots \\ s_{k-3} \end{bmatrix} + r^8 M_{k-6}^{-1} v.$$

As above, since  $M_{k-6}^{-1}$  is an M-matrix, we find that  $\|M_{k-6}^{-1}\|_\infty \leq 2$ . Applying b), and using the bound on the norm of  $M_{k-6}^{-1}$ , we have

$$trunc_6(M_k^{-1} \mathbf{1}) - \frac{r^3(1 + 2r + 2r^2)}{k-2} M_{k-6}^{-1} \begin{bmatrix} s_4 \\ s_5 \\ \vdots \\ s_{k-3} \end{bmatrix} + r^8 M_{k-6}^{-1} v \geq \frac{1}{k+1} \mathbf{1} - \frac{r^3(1 + 2r + 2r^2)(2 + 2r^3 + 4r^4 + 4r^5)}{k-2} \mathbf{1} - 2r^8 \mathbf{1}.$$

Thus, it is sufficient to show that  $\frac{1}{k+1} - \frac{r^3(1+2r+2r^2)(2+2r^3+4r^4+4r^5)}{k-2} - 2r^8 > 0$ .

Since  $r^3 \leq \frac{2r^2+2r+1}{k-1}$ , it follows that  $\frac{1}{k+1} - \frac{r^3(1+2r+2r^2)(2+2r^3+4r^4+4r^5)}{k-2} - 2r^8 \geq \frac{1}{k+1} - \frac{2(1+2r+2r^2)^2(k-1+(1+2r+2r^2)^2)}{(k-1)^2(k-2)} - \frac{2r^2(1+2r+2r^2)^2}{(k-1)^2}$ . Now using the fact that  $r \leq 1/9$ , it eventually follows that  $\frac{1}{k+1} - \frac{2(1+2r+2r^2)^2(k-1+(1+2r+2r^2)^2)}{(k-1)^2(k-2)} - \frac{2r^2(1+2r+2r^2)^2}{(k-1)^2} \geq \frac{k^3-6.54k^2+1.84k-2.62}{(k+1)(k-2)(k-1)^2}$ . This last is positive, since  $k \geq 7$ . This completes the proof of the induction step for statement c).  $\square$

The preceding results lead to the following.

**THEOREM 3.3.**  $M_n^{-1}A_n$  is an irreducible nonnegative matrix.

*Proof.* We claim that for each  $4 \leq k \leq n$ ,  $M_k^{-1}A_k$  is irreducible and nonnegative. The statement clearly holds if  $k = 4$ , and we proceed by induction. Suppose that the claim holds for some  $4 \leq k \leq n - 1$ . Note that  $M_{k+1} = \left[ \begin{array}{c|c} k+1 & 0^T \\ \hline s & M_k \end{array} \right]$ , where

$$s = \begin{bmatrix} s_1 \\ \vdots \\ s_k \end{bmatrix}. \text{ We also have } A_{k+1} = \left[ \begin{array}{c|c} 0 & ke_1^T \\ \hline \sigma & A_k \end{array} \right], \text{ where } \sigma = \begin{bmatrix} s_2 \\ \vdots \\ s_{k+1} \end{bmatrix}. \text{ It then follows}$$

$$\text{that } M_{k+1}^{-1}A_{k+1} = \left[ \begin{array}{c|c} 0 & \frac{k}{k+1}e_1^T \\ \hline \frac{1}{k+1}M_k^{-1}\sigma & M_k^{-1}A_k - \frac{k}{k+1}M_k^{-1}se_1^T \end{array} \right].$$

From the induction hypothesis,  $M_k^{-1}A_k e_j \geq 0$  for each  $1 \leq j \leq k$ . Note also that  $M_k^{-1}A_k e_1 = M_k^{-1}s \geq 0$ , so that the first column of  $M_k^{-1}A_k - \frac{k}{k+1}M_k^{-1}se_1^T$  is just  $\frac{1}{k}M_k^{-1}s$ , which is nonnegative, and has the same zero-nonzero pattern as the first column of  $M_k^{-1}A_k$ . Thus the (2, 2) block of  $M_{k+1}^{-1}A_{k+1}$  is nonnegative and irreducible by the induction hypothesis, while the (1, 2) block is a nonnegative nonzero vector. Further, from Proposition 3.2 it follows that  $M_k^{-1}\sigma$  is also nonnegative and nonzero. Hence  $M_{k+1}^{-1}A_{k+1}$  is both nonnegative and irreducible, completing the induction step.  $\square$

Here is the main result of this section; it follows from Theorem 3.3.

**THEOREM 3.4.** For infinitely many  $n$ ,  $\lambda_2(4, n) \leq r$ , where  $r$  is the positive root of the equation  $(n - 1)r^3 - 2r^2 - 2r - 1 = 0$ .

**REMARK 3.1.** Let  $f(x) = (n - 1)x^3 - 2x^2 - 2x - 1$ . A straightforward computation shows that for all sufficiently large  $n$ ,  $f((n - 1)^{-\frac{1}{3}} + (n - 1)^{-\frac{2}{3}}) > 0$ . It now follows that for all sufficiently large  $n$ , the positive root  $r$  for the function  $f$  satisfies  $r < (n - 1)^{-\frac{1}{3}} + (n - 1)^{-\frac{2}{3}}$ .

The following is immediate from Theorem 1.1, Theorem 3.4 and Remark 3.1.

**COROLLARY 3.5.**  $\liminf_{n \rightarrow \infty} \lambda_2(4, n) \sqrt[3]{n - 1} = 1$ .

**4. Bounds for large girth.** At least part of the motivation for the study of  $\lambda_2(g, n)$  is to develop some insight when  $g$  is large relative to  $n$ . As noted in Remark 1.3, if both  $n$  and  $g$  are large, then we expect  $\lambda_2(g, n)$  to be close to 1, so that any primitive matrix in  $\mathcal{S}(g, n)$  will give rise to a sequence of powers that converges only very slowly. The purpose of this section is to quantify these notions more precisely. To that end, we focus on the case that  $g > 2n/3$ .

The following result is useful. Its proof appears in [4] and (essentially) in [6] as well.

**LEMMA 4.1.** Suppose that  $g > n/2$  and that  $T \in \mathcal{S}(g, n)$ . Then the characteristic polynomial for  $T$  has the form  $\lambda^n - \sum_{j=g}^n a_j \lambda^{n-j}$ , where  $a_j \geq 0$ ,  $j = g, \dots, n$  and  $\sum_{j=g}^n a_j = 1$ .

Our next result appears in [5].

**LEMMA 4.2.** Suppose that  $g > 2n/3$  and that  $T \in \mathcal{S}(g, n)$ . Then  $T$  has an eigenvalue of the form  $\rho e^{i\theta}$ , where  $\theta \in [2\pi/n, 2\pi/g]$ , and where  $\rho \geq r(\theta)$ , where  $r(\theta)$  is the (unique) positive solution to the equation  $r^g \sin(n\theta) - r^n \sin(g\theta) = \sin((n - g)\theta)$ .

REMARK 4.1. It is shown in [5] that there is a one-to-one correspondence between the family of complex numbers  $r(\theta)e^{i\theta}$ ,  $\theta \in [2\pi/n, 2\pi/g]$ , and a family of roots of the polynomial  $\lambda^n - \alpha\lambda^{n-g} - (1 - \alpha)$ ,  $\alpha \in [0, 1]$ . Specifically, [5] shows that for each  $\alpha \in [0, 1]$ , there is a  $\theta \in [2\pi/n, 2\pi/g]$  such that  $r(\theta)e^{i\theta}$  is a root of  $\lambda^n - \alpha\lambda^{n-g} - (1 - \alpha)$ , and conversely that for each  $\theta \in [2\pi/n, 2\pi/g]$ , there is an  $\alpha \in [0, 1]$  such that  $\lambda^n - \alpha\lambda^{n-g} - (1 - \alpha)$  has  $r(\theta)e^{i\theta}$  as a root. As  $\alpha$  runs from 0 to 1,  $\theta$  runs from  $2\pi/n$  to  $2\pi/g$ , while  $r(\theta)e^{i\theta}$  interpolates between  $e^{2\pi i/n}$  and  $e^{2\pi i/g}$ .

The following result produces lower bounds on  $\lambda_2(g, n)$  for  $g > 2n/3$  and for  $g \geq 3(n+3)/4$ .

THEOREM 4.3. a) Suppose that  $n \geq 27$  and that  $g > 2n/3$ . Then  $\lambda_2(g, n) \geq (\frac{1}{5})^{1/l(n)}$ , where  $l(n) = 2\lfloor \frac{n}{3} \rfloor + 1$  if  $n \equiv 0, 1 \pmod{3}$ , and  $l(n) = 2\lceil \frac{n}{3} \rceil$  if  $n \equiv 2 \pmod{3}$ .

b) If  $n \geq 3(n+3)/4$ , then  $\lambda_2(g, n) \geq (\frac{2\sqrt{7}-1}{7})^{1/(3\lceil \frac{n}{4} \rceil)}$ .

Proof. a) Let  $k = \lfloor \frac{n}{3} \rfloor$ , so that  $n = 3k + i$ , for some  $0 \leq i \leq 2$ . Since  $g > 2n/3$ , it follows that  $g \geq 2k + 1$  if  $i = 0, 1$ , and  $g \geq 2k + 2$  if  $i = 2$ . Let  $j_0 = 1, j_1 = 1$  and  $j_2 = 2$ . From Proposition 1.2 b), we find that  $\lambda_2(g, n) \geq \lambda_2(2k + j_i, 3k + i)$ . From Lemma 4.2 it follows that for each  $T \in \mathcal{S}(2k + j_i, 3k + i)$ , there is a  $\theta \in [2\pi/(3k + i), 2\pi/(2k + j_i)]$  such that  $|\lambda_2(T)| \geq r$ , where  $r$  is the positive solution to the equation  $r^{2k+j_i} \sin((3k+i)\theta) - r^{3k+i} \sin((2k+j_i)\theta) = \sin((k+i-j_i)\theta)$ . Evidently for such an  $r$  we have  $r^{2k+j_i}(\sin((3k+i)\theta) - \sin((2k+j_i)\theta)) \geq \sin((k+i-j_i)\theta)$ , and it now follows that  $\lambda_2(g, n)^{2k+j_i} \geq \min\{\frac{\sin((k+i-j_i)\theta)}{\sin((3k+i)\theta) - \sin((2k+j_i)\theta)} | \theta \in [2\pi/(3k+i), 2\pi/(2k+j_i)]\}$ . In order to establish the desired inequality, it suffices to show that for each  $\theta \in [2\pi/(3k+i), 2\pi/(2k+j_i)]$ ,  $5 \sin((k+i-j_i)\theta) \geq \sin((3k+i)\theta) - \sin((2k+j_i)\theta)$ .

To that end, set  $t = (k+i-j_i)\theta$ , so that  $t \in [\frac{2\pi}{3} - \frac{2\pi(3j_i-2i)}{3(3k+i)}, \pi - \frac{\pi(3j_i-2i)}{2k+j_i}] \subset [\frac{2\pi}{3} - \frac{2\pi}{3k}, \pi - \frac{\pi}{2k+2}]$ . Set  $b_i = \frac{3j_i-2i}{k+i-j_i}$ ; we find that  $(3k+i)\theta = 3t + b_it$  and that  $(2k+j_i)\theta = 2t + b_it$ . We claim that for each  $t \in [2\pi/3 - 2\pi/(3k), \pi - \pi/(2k+2)]$ ,  $5 \sin(t) \geq \sin(3t + b_it) - \sin(2t + b_it)$ . Let  $\cos(t) = x$ , so that  $-1 < x < 0$ . Our claim is equivalent to proving that

$$(4.1) \quad (5 - (4x^2 - 2x - 1) \cos(b_it)) \sqrt{1 - x^2} \geq (x - 1)(4x^2 + 2x - 1) \sin(b_it).$$

From the hypothesis, it follows that  $k \geq 9$ , so we find that  $\sin(b_it), \cos(b_it) \geq 0$ . First, we note that if  $-1 < x \leq -\frac{1+\sqrt{5}}{4}$ , then we have  $4x^2 - 2x - 1 > 4x^2 + 2x - 1 \geq 0$ , so that the left side of (4.1) is positive while the right side is nonpositive.

Next, note that if  $-\frac{1+\sqrt{5}}{4} < x \leq \frac{1-\sqrt{5}}{4}$ , then  $4x^2 - 2x - 1 \geq 0 > 4x^2 + 2x - 1$ . It then follows that  $(5 - (4x^2 - 2x - 1) \cos(b_it)) \sqrt{1 - x^2} \geq \sqrt{1 - x^2}(6 + 2x - 4x^2) \equiv f(x)$ , while  $(x - 1)(4x^2 + 2x - 1) \sin(b_it) \leq (x - 1)(4x^2 + 2x - 1) \equiv g(x)$ . For  $-\frac{1+\sqrt{5}}{4} < x \leq \frac{1-\sqrt{5}}{4}$ , we find readily that  $f(x)$  is an increasing function of  $x$ , so that in particular,  $f(x) \geq \sqrt{\frac{5-\sqrt{5}}{2}} \left(\frac{3-\sqrt{5}}{4}\right) \left(\frac{7+\sqrt{5}}{2}\right) \approx 1.0368312\dots$  on that interval. A straightforward computation also reveals that  $g(x)$  is increasing on the interval  $[-\frac{1+\sqrt{5}}{4}, \frac{1-\sqrt{10}}{6}]$ , and is maximized on  $[-1, 0]$  at  $x = \frac{1-\sqrt{10}}{6}$ , with  $g(\frac{1-\sqrt{10}}{6}) = \left(\frac{-5-\sqrt{10}}{6}\right) \left(4\left(\frac{1-\sqrt{10}}{6}\right)^2 + \frac{1-\sqrt{10}}{3} - 1\right) \approx 1.63$ . Since  $\frac{1-\sqrt{10}}{6} > -.7$ , we find from these considerations that for  $-\frac{1+\sqrt{5}}{4} < x \leq -.7$  we have  $g(x) \leq g(-.7) \approx .748 <$

1.036. On the other hand, if  $-0.7 < x \leq \frac{1-\sqrt{5}}{4}$ , then  $f(x) \geq f(-.7) \approx 1.88 > 1.63$ . It now follows that for each  $-\frac{1+\sqrt{5}}{4} < x \leq \frac{1-\sqrt{5}}{4}$ ,  $f(x) \geq g(x)$ .

Finally, if  $\frac{1-\sqrt{5}}{4} < x < 0$ , the left side of (4.1) is easily seen to exceed  $5\sqrt{1 - (\frac{1-\sqrt{5}}{4})^2}$ , which in turn exceeds the maximum value for  $g(x)$  on  $[-1, 0]$ . We conclude that (4.1) holds, as desired.

b) Let  $k = \lfloor \frac{n}{4} \rfloor$ , so that  $n = 4k + i$  for some  $i = 0, 1, 2, 3$ . Since  $g \geq 3(n + 3)/4$ , then we have  $g \geq 3k + (9 + 3i)/4$ . If  $i = 0$ , then  $g \geq 3k$ , while if  $i = 1, 2, 3$ , then  $g \geq 3k + 3$ . Consequently, we have  $\lambda_2(g, n) \geq \lambda_2(3k, 4k)$  if  $i = 0$ , and  $\lambda_2(g, n) \geq \lambda_2(3(k + 1), 4(k + 1))$  if  $i = 1, 2, 3$ , or equivalently,  $\lambda_2(g, n) \geq \lambda_2(3\lceil \frac{n}{4} \rceil, 4\lceil \frac{n}{4} \rceil)$ .

Set  $j = \lceil \frac{n}{4} \rceil$ . From Lemma 4.2, we find that  $\lambda_2(3j, 4j)^{3j} \geq \min\{\frac{\sin(j\theta)}{\sin(4j\theta) - \sin(3j\theta)} \mid \theta \in [2\pi/(4j), 2\pi/(3j)]\}$ . We claim that  $\min\{\frac{\sin(j\theta)}{\sin(4j\theta) - \sin(3j\theta)} \mid \theta \in [2\pi/(4j), 2\pi/(3j)]\} = (\frac{2\sqrt{7}-1}{7})$ , from which the result will follow.

To see the claim, let  $x = \cos(j\theta)$  and note that  $x \in [-1/2, 0]$ . Further, we have  $\sin(4j\theta) - \sin(3j\theta) = \sin(j\theta)(8x^3 - 4x^2 - 4x + 1)$ . Consequently,  $\min\{\frac{\sin(j\theta)}{\sin(4j\theta) - \sin(3j\theta)} \mid \theta \in [2\pi/(4j), 2\pi/(3j)]\} = \min\{\frac{1}{8x^3 - 4x^2 - 4x + 1} \mid x \in [-1/2, 0]\}$ . The claim now follows from a standard calculus computation.  $\square$

REMARK 4.2. Note that  $\frac{2\sqrt{7}-1}{7} \approx 0.6130718\dots$

REMARK 4.3. We note that Theorem 4.3 provides an estimate on  $r(\theta)$  for the case that  $g > 2n/3$ ; that estimate is a clear improvement on that of [6], which proves a lower bound of  $(\frac{1}{2} \sin[\pi/(n-1)])^{2/(n-1)}$  on that quantity.

Our final result considers the case that  $n \rightarrow \infty$ , while  $n - g$  is fixed. In the proof, we use the notation  $O(\frac{1}{n^k})$  to denote a sequence  $s_n$  with the property that  $n^k s_n$  is a bounded sequence.

THEOREM 4.4. *Suppose that  $i \geq 1$  is fixed. Then  $\lambda_2(n - i, n) \geq 1 - \frac{\pi^2 i^2}{2n^3} + O(\frac{1}{n^4})$ .*

*Proof.* From Lemma 4.2, we find that for  $n > 3i$  we have

$$\lambda_2(n - i, n) \geq \left( \min \left\{ \frac{\sin(i\theta)}{\sin(n\theta) - \sin((n-i)\theta)} \mid \theta \in [2\pi/n, 2\pi/(n-i)] \right\} \right)^{\frac{1}{n-i}}.$$

Let  $\theta_0$  be a critical point of the function  $\frac{\sin(i\theta)}{\sin(n\theta) - \sin((n-i)\theta)}$  on the interval  $[2\pi/n, 2\pi/(n-i)]$ . Then we have

$$\sin(i\theta_0)(n \cos(n\theta_0) - (n-i) \cos((n-i)\theta_0)) = i \cos(i\theta_0)(\sin(n\theta_0) - \sin((n-i)\theta_0)).$$

Let  $\theta_0 = \frac{2\pi}{n} + \frac{a\pi}{n^2}$  where  $a = O(1)$ . We then have  $n\theta_0 = 2\pi + \frac{a\pi}{n}$ ,  $(n-i)\theta_0 = 2\pi - \left(\frac{(2i-a)\pi}{n} + \frac{ia\pi}{n^2}\right)$  and  $i\theta_0 = \frac{2\pi i}{n} + \frac{\pi ai}{n^2}$ . Expanding the equation above for  $\theta_0$  to terms in  $O(\frac{1}{n^3})$ , we have  $\left(\frac{2\pi i}{n} + \frac{\pi ai}{n^2}\right) \left[n \left(1 - \frac{a^2 \pi^2}{2n^2}\right) - (n-i) \left(1 - \frac{(2i-a)^2 \pi^2}{2n^2}\right)\right] = i \left(1 - \frac{4\pi^2 i^2}{2n^2}\right) \left[\frac{a\pi}{n} + \frac{(2i-a)\pi}{n} + \frac{ia\pi}{n^2}\right] + O(\frac{1}{n^3})$ . Collecting terms and simplifying eventually yields  $\frac{(2i-a)^2 - a^2}{n^2} \pi^2 = O(\frac{1}{n^3})$ , from which we conclude that  $a = i + O(\frac{1}{n})$ .

Next, we write  $\theta_0 = \frac{2\pi}{n} + \frac{i\pi}{n^2} + \frac{b\pi}{n^3}$ , where  $b = O(1)$ . As above, we find that  $n\theta_0 = 2\pi + \frac{i\pi}{n} + \frac{b\pi}{n^2}$ ,  $(n-i)\theta_0 = 2\pi - \left(\frac{i\pi}{n} + \frac{(i^2-b)\pi}{n^2} + \frac{ib\pi}{n^3}\right)$  and  $i\theta_0 = \frac{2\pi i}{n} + \frac{\pi i^2}{n^2} + \frac{\pi bi}{n^3}$ .

From this it follows that

$$\frac{\sin(i\theta_0)}{\sin(n\theta_0) - \sin((n-i)\theta_0)} = \frac{\frac{2\pi i}{n} + \frac{\pi i^2}{n^2} + \frac{\pi bi}{n^3} - \frac{4\pi^3 i^3}{3n^3} + O(\frac{1}{n^4})}{\frac{2\pi i}{n} + \frac{\pi i^2}{n^2} + \frac{\pi bi}{n^3} - \frac{\pi^3 i^3}{3n^3} + O(\frac{1}{n^4})} = 1 - \frac{\pi^2 i^2}{2n^2} + O\left(\frac{1}{n^3}\right). \quad (4.2)$$

Thus we have  $\lambda_2(n-i, n) \geq \left(1 - \frac{\pi^2 i^2}{2n^2} + O(\frac{1}{n^3})\right)^{\frac{1}{n-i}} = 1 - \frac{\pi^2 i^2}{2n^3} + O(\frac{1}{n^4})$ , as desired.  $\square$

REMARK 4.4. Suppose that we have a matrix  $T \in \mathcal{S}(n-1, n)$ . Then the characteristic polynomial of  $T$  is given by  $p_\alpha(\lambda) \equiv \lambda^n - \alpha\lambda - (1-\alpha)$ , for some  $\alpha \in [0, 1]$ . Conversely, for each  $\alpha \in [0, 1]$ , there is a matrix  $T \in \mathcal{S}(n-1, n)$  whose characteristic polynomial is  $p_\alpha$ , namely the companion matrix of that polynomial. Thus we see that the eigenvalues of matrices in  $\mathcal{S}(n-1, n)$  are in one-to-one correspondence with the roots of polynomials of the form  $p_\alpha, \alpha \in [0, 1]$ . For such a polynomial, we say that a root  $\lambda$  is a *subdominant root* if  $\lambda \neq 1$  and  $\lambda$  has maximum modulus among the roots of the polynomial that are distinct from 1. In particular, we find that discussing the subdominant roots of the polynomials  $p_\alpha, \alpha \in [0, 1]$  is equivalent to discussing the subdominant eigenvalues of the matrices in  $\mathcal{S}(n-1, n)$ .

Fix a value of  $n \geq 4$ . It follows from Corollary 2.1 of [5] that for each  $\alpha \in [0, 1]$ , there is precisely one root of  $p_\alpha$  whose argument lies in  $[2\pi/n, 2\pi/(n-1)]$  (including multiplicities). Denote that root by  $\sigma(\alpha)$ . Evidently an analogous statement holds for the interval  $[2\pi - 2\pi/(n-1), 2\pi - 2\pi/n]$ , and we claim that in fact  $\sigma(\alpha)$  and  $\overline{\sigma(\alpha)}$  are subdominant roots for  $p_\alpha$ .

To see the claim, first suppose that  $\alpha \in (0, 1)$ , and that  $z_1$  and  $z_2$  are two roots of  $p_\alpha$  of equal moduli. Writing  $z_1 = \rho e^{i\theta_1}, z_2 = \rho e^{i\theta_2}$ , and substituting each into the equation  $p_\alpha(\lambda) = 0$ , we find that  $\rho^{2n} = |\alpha\rho e^{i\theta_1} + 1 - \alpha|^2 = |\alpha\rho e^{i\theta_2} + 1 - \alpha|^2$ . It follows that  $\alpha^2\rho^2 + (1-\alpha)^2 + 2\alpha(1-\alpha)\rho \cos(\theta_1) = \alpha^2\rho^2 + (1-\alpha)^2 + 2\alpha(1-\alpha)\rho \cos(\theta_2)$ , from which we conclude that  $\cos(\theta_1) = \cos(\theta_2)$ . Consequently, we find that for each  $\alpha \in (0, 1)$ , if  $z_1$  and  $z_2$  are roots of  $p_\alpha$  that have equal moduli, then either  $z_1 = z_2$  or  $z_1 = \overline{z_2}$ .

For each  $\alpha \in [0, 1]$ , denote the roots of  $p_\alpha$  that are distinct from 1 and whose argument fall outside of  $[2\pi/n, 2\pi/(n-1)] \cup [2\pi - 2\pi/(n-1), 2\pi - 2\pi/n]$  by  $\gamma_1(\alpha), \dots, \gamma_{n-3}(\alpha)$ , labeled in nondecreasing order according to their arguments. Suppose that  $\exists \alpha_1, \alpha_2 \in (0, 1)$  such that  $|\sigma(\alpha_1)| > \max\{|\gamma_i(\alpha_1)| \mid i = 1, \dots, n-3\}$  and  $|\sigma(\alpha_2)| < \max\{|\gamma_i(\alpha_2)| \mid i = 1, \dots, n-3\}$ . From the continuity of the roots of  $p_\alpha$  in the parameter  $\alpha$ , and the intermediate value theorem, we find that  $\exists \alpha_3 \in (0, 1)$  such that  $|\sigma(\alpha_3)| = \max\{|\gamma_i(\alpha_3)| \mid i = 1, \dots, n-3\}$ . Hence for some  $i$  we have either  $\gamma_i(\alpha_3) = \sigma(\alpha_3)$  or  $\gamma_i(\alpha_3) = \overline{\sigma(\alpha_3)}$ , a contradiction since the argument of  $\gamma_i$  falls outside of  $[2\pi/n, 2\pi/(n-1)] \cup [2\pi - 2\pi/(n-1), 2\pi - 2\pi/n]$ . Consequently, we find that one of the following alternatives must hold: either  $|\sigma(\alpha)| > \max\{|\gamma_i(\alpha)| \mid i = 1, \dots, n-3\}$  for all  $\alpha \in (0, 1)$ , or  $|\sigma(\alpha)| < \max\{|\gamma_i(\alpha)| \mid i = 1, \dots, n-3\}$  for all  $\alpha \in (0, 1)$ .

Next, we claim that for all sufficiently small  $\alpha > 0$ ,  $\sigma(\alpha)$  is a subdominant eigenvalue of  $p_\alpha$ . To see this, observe that at  $\alpha = 0$ , the roots of  $p_\alpha$  that are distinct from 1 are given by  $e^{2\pi ij/n}, 1 \leq j \leq n-1$ . Note that since these roots are distinct, there is a neighbourhood of  $\alpha = 0$  on which each root of  $p_\alpha$  is a differentiable function of  $\alpha$ .

Fix an index  $l$  such that either  $1 \leq l < (n-2)/2$  or  $(n-2)/2 < l \leq n-3$  and



consider  $\gamma_l(\alpha)$ . We write  $\gamma_l(\alpha) = \rho e^{i\theta}$ , where on the right hand side, the explicit dependence on  $\alpha$  is suppressed. Considering the real and imaginary parts of the equation  $p_\alpha(\rho e^{i\theta}) = 0$ , we find that for each  $0 < \alpha \leq 1$  we have

$$(4.3) \quad \rho^n \cos(n\theta) - 1 = \alpha(\rho \cos(\theta) - 1)$$

and

$$(4.4) \quad \rho^{n-1} \sin(n\theta) = \alpha \sin(\theta).$$

In particular, crossmultiplying (4.3) and (4.4), canceling the common factor of  $\alpha$ , and simplifying, we find that for each  $0 < \alpha \leq 1$ , we have

$$(4.5) \quad \rho^{n-1} \sin(n\theta) - \rho^n \sin((n-1)\theta) = \sin(\theta).$$

(Observe that in fact (4.5) also holds when  $\alpha = 0$ , since then  $\rho = 1$  and  $\theta = \frac{2\pi(l+1)}{n}$ .) Differentiating (4.4) with respect to  $\alpha$  and evaluating at  $\alpha = 0$ , it follows that  $\frac{d\theta}{d\alpha}|_{\alpha=0} = \frac{\sin(2\pi(l+1)/n)}{n}$ . Differentiating (4.5) with respect to  $\alpha$  (via the chain rule) and evaluating at  $\alpha = 0$  then yields  $\frac{d\rho}{d\alpha}|_{\alpha=0} = -\frac{1-\cos(2\pi(l+1)/n)}{n}$ . Similar arguments show that if  $l = (n-2)/2$ , then  $\frac{d\rho}{d\alpha}|_{\alpha=0} = \frac{-2}{n}$ , and that  $\frac{d|\sigma|}{d\alpha}|_{\alpha=0} = -\frac{1-\cos(2\pi/n)}{n}$ .

We conclude that for all sufficiently small  $\alpha > 0$ ,  $|\sigma(\alpha)| = 1 - \alpha \left( \frac{1-\cos(2\pi/n)}{n} \right) + O(\alpha^2) > 1 - \alpha \left( \frac{1-\cos(2\pi(l+1)/n)}{n} \right) + O(\alpha^2) = |\gamma_l(\alpha)|$ ,  $l = 1 \dots, n-3$ . Hence, for such  $\alpha$ ,  $\sigma$  (and  $\bar{\sigma}$ ) are subdominant roots of  $p_\alpha$ . From the considerations above, we conclude that for each  $\alpha \in [0, 1]$ ,  $\sigma(\alpha)$  is a subdominant root of  $p_\alpha$ , as claimed.

From the claim, it now follows that  $\lambda_2(n-1, n) = \min\{|\sigma(\alpha)| \mid \alpha \in [0, 1]\} = \min\{r(\theta) \mid r(\theta)^{n-1} \sin(n\theta) - r(\theta)^n \sin((n-1)\theta) = \sin(\theta), r(\theta) > 0, \theta \in [2\pi/n, 2\pi/(n-1)]\}$ . Arguing as in Theorem 4.4, there is a  $\theta_0 \in [2\pi/n, 2\pi/(n-1)]$  such that  $\frac{\sin(\theta_0)}{\sin(n\theta_0) - \sin((n-1)\theta_0)} = 1 - \frac{\pi^2}{2n^2} + O\left(\frac{1}{n^3}\right)$ , which yields  $\left(1 - \frac{\pi^2}{2n^2} + O\left(\frac{1}{n^3}\right)\right)^{1/n} \geq r(\theta_0) \geq \lambda_2(n-1, n)$ . Applying Theorem 4.4, we find that  $\left(1 - \frac{\pi^2}{2n^2} + O\left(\frac{1}{n^3}\right)\right)^{1/n} \geq \lambda_2(n-1, n) \geq \left(1 - \frac{\pi^2}{2n^2} + O\left(\frac{1}{n^3}\right)\right)^{1/(n-1)}$ . But since both the upper and lower bounds on  $\lambda_2(n-1, n)$  can be written as  $1 - \frac{\pi^2}{2n^2} + O\left(\frac{1}{n^3}\right)$ , we conclude that  $\lambda_2(n-1, n) = 1 - \frac{\pi^2}{2n^2} + O\left(\frac{1}{n^3}\right)$ .

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