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Xuefeng Wang

Chi-Kwong Li
William & Mary

Yiu-Tung Poon

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Perturbing eigenvalues of non-negative matrices

Xuefeng Wang¹, Chi-Kwong Li², and Yiu-Tung Poon³

¹Department of Mathematics, Ocean University of China, Qingdao, Shandong 266100, China. (wangxuefeng@ouc.edu.cn)

²Department of Mathematics, College of William and Mary, Williamsburg, VA 23187, USA. (ckli@math.wm.edu)

³Department of Mathematics, Iowa State University, Ames, IA 50011, USA. (ytpoon@iastate.edu)

Dedicated to Professor Hans Schneider.

Abstract

Let A be an irreducible (entrywise) nonnegative $n \times n$ matrix with eigenvalues

$$\rho, \lambda_2 = b + ic, \lambda_3 = b - ic, \lambda_4, \dots, \lambda_n,$$

where ρ is the Perron eigenvalue. It is shown that for any $t \in [0, \infty)$ there is a nonnegative matrix with eigenvalues

$$\rho + \tilde{t}, \lambda_2 + t, \lambda_3 + t, \lambda_4 \dots, \lambda_n,$$

whenever $\tilde{t} \geq \gamma_n t$ with $\gamma_3 = 1, \gamma_4 = 2, \gamma_5 = \sqrt{5}$ and $\gamma_n = 2.25$ for $n \geq 6$. The result improves that of Guo et al. Our proof depends on an auxiliary result in geometry asserting that the area of an n -sided convex polygon is bounded by γ_n times the maximum area of a triangle lying inside the polygon.

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1 Introduction

The *nonnegative inverse eigenvalue problem* concerns the study of necessary and sufficient conditions for a given set of complex numbers $\lambda_1, \dots, \lambda_n$ to be the eigenvalues of an (entrywise) nonnegative matrix. This problem has attracted the attention of many authors, and is still open; for example, see [4] and its references. In connection to this study, researchers study the change of the Perron eigenvalue under the perturbation of the other real or complex eigenvalues of a given nonnegative matrix. Here are several results in this direction.

(1) In [6], the author proved the following:

Suppose $\rho, \lambda_2, \lambda_3, \dots, \lambda_n$ are the eigenvalues of an $n \times n$ nonnegative matrix A such that ρ is the Perron eigenvalue, and λ_2 is real. Then for any $0 \leq t \leq \tilde{t}$, there is a nonnegative matrix with eigenvalues $\rho + \tilde{t}, \lambda_2 \pm t, \lambda_3, \dots, \lambda_n$.

(2) Laffey [9] and Guo et al. [5] obtained the following independently:

Suppose $\rho, \lambda_2, \lambda_3, \dots, \lambda_n$ are the eigenvalues of an $n \times n$ nonnegative matrix A such that ρ is the Perron eigenvalue, and $(\lambda_2, \lambda_3) = (b + ic, b - ic)$ is a (non-real) complex conjugate pair. Then for any $\tilde{t}, t \in [0, \infty)$ with $2t \leq \tilde{t}$, there is a nonnegative matrix with eigenvalues $\rho + \tilde{t}, \lambda_2 - t, \lambda_3 - t, \lambda_4 \dots, \lambda_n$.

(3) In [5, Proposition 3.1], Guo and Guo showed that:

Suppose $\rho, \lambda_2, \lambda_3, \dots, \lambda_n$ are the eigenvalues of an $n \times n$ nonnegative matrix A such that ρ is the Perron eigenvalue, and $(\lambda_2, \lambda_3) = (b + ic, b - ic)$ is a (non-real) complex conjugate pair. Then for any $\tilde{t}, t \in [0, \infty)$ with $4t \leq \tilde{t}$, there is a nonnegative matrix with eigenvalues $\rho + \tilde{t}, \lambda_2 + t, \lambda_3 + t, \lambda_4 \dots, \lambda_n$.

The authors also pose the problem of finding the smallest constant c for which the above result holds with $4t$ replaced by ct . In [3] Cronin and Laffey show that $c = 1$ for $n = 3$, $c = 2$ for $n = 4$ and $c \geq 2$ for $n \geq 5$. They further show that for $c > 2$, the result holds for sufficiently small t but the question about arbitrary t is left open.

The results in (1) and (2) above were shown to be optimal in the sense that the conclusion may fail if $\tilde{t} < t$ in (1) and $\tilde{t} < 2t$ in (2). However, the result in (3) may be strengthened. In this paper, we improve the third result, and prove the following.

Theorem 1.1. *Suppose $\rho, \lambda_2, \lambda_3, \dots, \lambda_n$ are the eigenvalues of an $n \times n$ nonnegative matrix A such that ρ is the Perron eigenvalue, and $\lambda_2 = b + ic$ and $\lambda_3 = b - ic$ are (non-real) complex conjugate pairs. Then for any $t \in [0, \infty)$ there is a nonnegative matrix with eigenvalues*

$$\rho + \tilde{t}, \lambda_2 + t, \lambda_3 + t, \lambda_4 \dots, \lambda_n,$$

whenever $\tilde{t} \geq \gamma_n t$ with $\gamma_3 = 1, \gamma_4 = 2, \gamma_5 = \sqrt{5}$ and $\gamma_n = 2.25$ for $n \geq 6$.

Our proof depends on the following geometrical result, which is of independent interest [7].

Proposition 1.2. *Suppose $n \in \{3, 4, 5, 6\}$. The area of an n -sided convex hexagon $\mathcal{P} \subseteq \mathbb{R}^2$ is bounded by γ_n times the maximum area of the triangles lying inside \mathcal{P} , where*

$$\gamma_3 = 1, \gamma_4 = 2, \gamma_5 = \sqrt{5}, \gamma_6 = 2.25,$$

and these bounds are best possible.

One easily sees that the maximum area of the triangles lying inside a convex polygon is attained at a triangle formed by 3 of the vertices of the polygon.

The proof of Theorem 1.1 is given in Section 2, and the technical proof of Proposition 1.2 and some remarks are given in Section 3.

2 Proof of Theorem 1.1

We begin with two lemmas. The first one can be found in [8].

1
2 **Lemma 2.1.** *Suppose $\lambda_1, \dots, \lambda_n$ are the eigenvalues of a nonnegative matrix. Then there is a*
3 *nonnegative matrix with constant row sums with eigenvalues $\lambda_1, \dots, \lambda_n$.*
4

5 The next lemma concerns the change of r eigenvalues, $\lambda_1, \dots, \lambda_r$ with $r < n$, and leaving
6 invariant the other eigenvalues of an $n \times n$ matrix A by a rank- r perturbation. It can be viewed as
7 an extension of the result in [10]; see also [2, Theorems 27 and 33].
8
9

10 **Lemma 2.2.** *Let $A \in \mathbb{C}^{n \times n}$ with eigenvalues $\lambda_1, \dots, \lambda_n$. Let $X = [x_1|x_2|\dots|x_r] \in \mathbb{C}^{n \times r}$ be such*
11 *that $\text{rank}(X) = r$ and $AX = XD$, where $D \in \mathbb{C}^{r \times r}$ with eigenvalues $\lambda_1, \dots, \lambda_r$. Then for any*
12 *$r \times n$ matrix C , the matrix $A + XC$ has eigenvalues $\mu_1, \dots, \mu_r, \lambda_{r+1}, \dots, \lambda_n$, where μ_1, \dots, μ_r are*
13 *eigenvalues of the matrix $D + CX$.*
14
15

16 *Proof.* Let $S = [X|Y]$ be a nonsingular matrix with $S^{-1} = \begin{bmatrix} U \\ V \end{bmatrix}$, with $U \in \mathbb{C}^{r \times n}$. Then $UX =$
17 $I_r, VY = I_{n-r}$ and $(VX)^t = UY = O_{r \times (n-r)}$. Because $AX = XD$, we have
18
19

$$S^{-1}AS = \begin{bmatrix} U \\ V \end{bmatrix} A[X|Y] = \begin{bmatrix} D & UAY \\ 0 & VAY \end{bmatrix} \quad (2.1)$$

20 and

$$S^{-1}XCS = \begin{bmatrix} I_r \\ 0 \end{bmatrix} CS = \begin{bmatrix} C \\ 0 \end{bmatrix} [X|Y] = \begin{bmatrix} CX & CY \\ 0 & 0 \end{bmatrix}.$$

21 Thus,

$$S^{-1}(A + XC)S = S^{-1}AS + S^{-1}XCS = \begin{bmatrix} D + CX & UAY + CY \\ 0 & VAY \end{bmatrix}.$$

22 Now, from (2.1) we have $\sigma(VAY) = \{\lambda_{r+1}, \dots, \lambda_n\}$ and therefore
23
24

$$\sigma(A + XC) = \sigma(D + CX) \cup \{\lambda_{r+1}, \dots, \lambda_n\}. \quad \square$$

25 **We are now ready to present the proof of Theorem 1.1.**

26 Let $A \in \Omega_\rho$ be an $n \times n$ non-negative real matrix with eigenvalues $\rho, b + ic, b - ic, \lambda_4, \dots, \lambda_n$, and
27 let $u \pm iv$ be eigenvectors of A corresponding to the eigenvalues $b \pm ic$, where $u = (u_1, u_2, \dots, u_n)^T, v =$
28 $(v_1, v_2, \dots, v_n)^T \in \mathbb{R}^n$. Then we have the following equality for $n \times 2$ matrices:
29
30

$$A[u|v] = [u|v] \begin{bmatrix} b & c \\ -c & b \end{bmatrix}. \quad (2.2)$$

31 We adopt an idea in [5] and let

$$M = \begin{bmatrix} 1 & \dots & 1 \\ u_1 & \dots & u_n \\ v_1 & \dots & v_n \end{bmatrix}.$$

Denote by $P = P(u, v)$ a point in \mathbb{R}^2 with co-ordinate (u, v) . By Analytic Geometry, suppose

$$\det(i, j, k) = \det \begin{pmatrix} 1 & 1 & 1 \\ u_i & u_j & u_k \\ v_i & v_j & v_k \end{pmatrix}, \quad 1 \leq i, j, k \leq n.$$

Then $|\det(i, j, k)|$ is 2 times the area of the triangle with vertices $P_i(u_i, v_i)$, $P_j(u_j, v_j)$ and $P_k(u_k, v_k)$. Moreover, $\det(i, j, k) > 0$ if and only if the points $P_i \rightarrow P_j \rightarrow P_k \rightarrow P_i$ are not collinear and appear in counterclockwise direction in \mathbb{R}^2 .

Replacing (A, u, v) by (QAQ^T, Qu, Qv) for a suitable permutation matrix Q , we may assume that

$$\Delta = \det(1, 2, 3) = \max_{1 \leq i, j, k \leq n} \det(i, j, k). \quad (2.3)$$

Recall that $e = (1, \dots, 1)^T$. Since $e, u + iv, u - iv$ are the eigenvectors of the distinct eigenvalues $\rho, \lambda_2, \lambda_3$, so e, u, v are linearly independent over \mathbb{R} . It follows that $\Delta = \det(1, 2, 3) > 0$. Let

$$x = (x_1, x_2, x_3, 0, \dots, 0)^T \quad \text{and} \quad y = (y_1, y_2, y_3, 0, \dots, 0)^T$$

satisfy

$$x^T e = 0, \quad x^T u = 1, \quad x^T v = 0; \quad y^T e = 0, \quad y^T u = 0, \quad y^T v = 1, \quad (2.4)$$

that is,

$$\begin{bmatrix} 1 & 1 & 1 \\ u_1 & u_2 & u_3 \\ v_1 & v_2 & v_3 \end{bmatrix} \begin{bmatrix} x_1 & y_1 \\ x_2 & y_2 \\ x_3 & y_3 \end{bmatrix} = \begin{bmatrix} 0 & 0 \\ 1 & 0 \\ 0 & 1 \end{bmatrix}.$$

Then

$$\begin{aligned} x_1 &= \frac{1}{\Delta}(v_2 - v_3), \quad x_2 = \frac{1}{\Delta}(v_3 - v_1), \quad x_3 = \frac{1}{\Delta}(v_1 - v_2), \\ y_1 &= \frac{1}{\Delta}(u_3 - u_2), \quad y_2 = \frac{1}{\Delta}(u_1 - u_3), \quad y_3 = \frac{1}{\Delta}(u_2 - u_1). \end{aligned} \quad (2.5)$$

and

$$[x, y]^T [u, v] = I_2.$$

Suppose

$$[u|v][x|y]^T = \begin{bmatrix} \alpha_{11} & \alpha_{12} & \alpha_{13} & 0 & \cdots & 0 \\ \alpha_{21} & \alpha_{22} & \alpha_{23} & 0 & \cdots & 0 \\ \alpha_{31} & \alpha_{32} & \alpha_{33} & 0 & \cdots & 0 \\ \vdots & \vdots & \vdots & \vdots & & \vdots \\ \alpha_{n1} & \alpha_{n2} & \alpha_{n3} & 0 & \cdots & 0 \end{bmatrix}. \quad (2.6)$$

Then for $i = 1, \dots, n$,

$$\alpha_{i1} = u_i x_1 + v_i y_1 = \frac{1}{\Delta} \det(i, 2, 3) - \frac{1}{\Delta} (u_2 v_3 - u_3 v_2),$$

$$\alpha_{i2} = u_i x_2 + v_i y_2 = \frac{1}{\Delta} \det(1, i, 3) - \frac{1}{\Delta} (u_3 v_1 - u_1 v_3),$$

$$\alpha_{i3} = u_i x_3 + v_i y_3 = \frac{1}{\Delta} \det(1, 2, i) - \frac{1}{\Delta} (u_1 v_2 - u_2 v_1).$$

1
2
3 If

$$c_{i1} = \alpha_{i1} - \alpha_{21} = \frac{1}{\Delta} \det(i, 2, 3), \quad c_{i2} = \alpha_{i2} - \alpha_{32} = \frac{1}{\Delta} \det(1, i, 3), \quad c_{i3} = \alpha_{i3} - \alpha_{23} = \frac{1}{\Delta} \det(1, 2, i),$$

7
8 then

$$c_{11} \geq c_{i1}, \quad c_{22} \geq c_{i2}, \quad c_{33} \geq c_{i3}, \quad (2.7)$$

11 because $\Delta = \det(1, 2, 3) \geq \det(i, j, k)$ for all $1 \leq i, j, k \leq n$. Let

$$c_{i1} = \min_{l=1,2,\dots,n} c_{l1}, \quad c_{j2} = \min_{l=1,2,\dots,n} c_{l2}, \quad c_{k3} = \min_{l=1,2,\dots,n} c_{l3}.$$

17 Then $c_{i1} \leq c_{l1}$, $c_{j2} \leq c_{l2}$ and $c_{k3} \leq c_{l3}$ for all $l = 1, 2, \dots, n$. Therefore, we have

$$\alpha_{i1} \leq \alpha_{l1}, \quad \alpha_{j2} \leq \alpha_{l2} \quad \text{and} \quad \alpha_{k3} \leq \alpha_{l3} \quad \text{for all } l = 1, 2, \dots, n. \quad (2.8)$$

22 Assume that $n \geq 6$, and that $1, 2, 3, i, j, k$ are distinct, and focus on

$$\tilde{M} = \begin{bmatrix} 1 & 1 & 1 & 1 & 1 & 1 \\ u_1 & u_2 & u_3 & u_i & u_j & u_k \\ v_1 & v_2 & v_3 & v_i & v_j & v_k \end{bmatrix}. \quad (2.9)$$

29 Note that for the following points in \mathbb{R}^2 ,

$$P_1(u_1, v_1), \quad P_2(u_2, v_2), \quad P_3(u_3, v_3), \quad P_i(u_i, v_i), \quad P_j(u_j, v_j), \quad P_k(u_k, v_k),$$

- 34 • the area of a triangle formed by any three of these points is not larger than $\frac{\det(1, 2, 3)}{2}$, which
- 35 is the area of the triangle with vertices P_1, P_2, P_3 ;
- 38 • $c_{i1} \leq \frac{\det(2,2,3)}{\Delta} = \frac{\det(2,3,3)}{\Delta} = 0$, $c_{j2} \leq \frac{\det(1,1,3)}{\Delta} = \frac{\det(1,3,3)}{\Delta} = 0$, $c_{k3} \leq \frac{\det(1,2,1)}{\Delta} = \frac{\det(1,2,2)}{\Delta} = 0$.

40 Thus, $\det(i, 2, 3)$, $\det(1, j, 3)$, $\det(1, 2, k) \in (-\infty, 0]$. Note that $\det(r, s, t) \leq 0$ if and only if
42 P_r, P_s, P_t are collinear or they are in clockwise direction. Let ℓ_1 (respectively, ℓ_2, ℓ_3) be the
43 line through P_1 (respectively, P_2, P_3) parallel to $\overline{P_2 P_3}$, (respectively, $\overline{P_1 P_3}$, $\overline{P_1 P_2}$). Suppose ℓ_2 and
44 ℓ_3 (respectively, ℓ_1 and ℓ_3 , ℓ_1 and ℓ_2) intersect at Q_1 (respectively, Q_2 and Q_3). Since $\det(i, 2, 3) \leq 0$
45 and $|\det(1, 2, i)|, |\det(1, 3, i)| \leq \det(1, 2, 3)$, P_i lies in the triangle $Q_1 P_3 P_2$. Similarly, P_j and P_k
46 lie in the triangles $P_1 P_3 Q_2$ and $P_1 Q_3 P_2$ respectively. Thus $P_1 P_k P_2 P_i P_3 P_j$ is a convex hexagon
47 (including the degenerate cases, when it is a triangle, quadrilateral or pentagon). Moreover, the
48 vertices $P_1, P_j, P_3, P_i, P_2, P_k, P_1$ are in clockwise direction. By Proposition 1.2,

$$\frac{5}{4} \geq \frac{1}{\Delta} (|\det(i, 2, 3)| + |\det(1, j, 3)| + |\det(1, 2, k)|) = -(c_{i1} + c_{j2} + c_{k3}) \geq 0.$$

It follows that

$$-1 \geq \alpha_{i1} + \alpha_{j2} + \alpha_{k3} = c_{i1} + \alpha_{21} + c_{j2} + \alpha_{32} + c_{k3} + \alpha_{23} \geq -\frac{5}{4} - 1 = -2.25. \quad (2.10)$$

Suppose $\tilde{t} \geq 2.25t \geq 0$. Let

$$\delta = \frac{\tilde{t} + t(\alpha_{i1} + \alpha_{j2} + \alpha_{k3})}{3} \geq \frac{\tilde{t} - 2.25t}{3} \geq 0$$

Set

$$z = (-t\alpha_{i1} + \delta, -t\alpha_{j2} + \delta, -t\alpha_{k3} + \delta, 0, \dots, 0)^T \quad \text{and} \quad \tilde{A} = A + [e|u|v][z|tx|ty]^T.$$

By direct computation, we have

$$[z|tx|ty]^T [e|u|v] = \begin{bmatrix} \tilde{t} & * & * \\ 0 & t & 0 \\ 0 & 0 & t \end{bmatrix}.$$

By Lemma 2.2, the eigenvalues of \tilde{A} are $\rho + \tilde{t}$, σ_2 , σ_3 , $\lambda_4, \dots, \lambda_n$, where σ_2 , σ_3 are the eigenvalues

of $\begin{bmatrix} b & c \\ -c & b \end{bmatrix} + tI_2$, that is, $\sigma_2 = b + t + ic$, $\sigma_3 = b + t - ic$.

Let

$$[e|u|v][z|tx|ty]^T = \begin{bmatrix} \beta_{11} & \beta_{12} & \beta_{13} & 0 & \cdots & 0 \\ \beta_{21} & \beta_{22} & \beta_{23} & 0 & \cdots & 0 \\ \beta_{31} & \beta_{32} & \beta_{33} & 0 & \cdots & 0 \\ \vdots & \vdots & \vdots & \vdots & & \vdots \\ \beta_{n1} & \beta_{n2} & \beta_{n3} & 0 & \cdots & 0 \end{bmatrix}$$

By (2.8), we have

$$\beta_{11} = t(\alpha_{l1} - \alpha_{i1}) + \delta \geq 0$$

$$\beta_{12} = t(\alpha_{l2} - \alpha_{j2}) + \delta \geq 0$$

$$\beta_{13} = t(\alpha_{l3} - \alpha_{k3}) + \delta \geq 0.$$

Thus, \tilde{A} also has nonnegative entries. Hence, \tilde{A} is the desired matrix.

Suppose $n = 5, 4, 3$. Then the matrix \tilde{M} in (2.9) has at most n columns. Nevertheless, we can apply a similar argument and use the corresponding result in Proposition 1.2 to construct the desired matrix \tilde{A} . We omit the details. \square

3 Proof of Proposition 1.2

The purpose of this section is to prove the Proposition 1.2. The results for $n = 3$ is trivial.

We will assume that P_1, \dots, P_n are vertices of the convex polygon arranged in counterclockwise direction. The following two facts are useful in our discussion.

(a) One can apply an affine transformation $v \mapsto Tv + v_0$ for some invertible 2×2 matrix T and $v_0 \in \mathbb{R}^2$ to the points P_1, \dots, P_n without affecting the hypothesis and conclusion of the result.

(b) One can always find an affine map to send any 3 vertices of the polygon to any 3 non-collinear points.

Suppose $n = 4$. One may apply an affine transformation and assume that $P_1 = (0, 0)$, $P_2 = (1, 0)$, $P_3 = (1, 1)$ are the vertices of the triangle of largest area. Since all the triangles inside the quadrilateral have area at most $1/2$, the fourth vertex is in the triangle with vertices $(0, 0), (1, 1), (0, 1)$. The conclusion of Proposition 1.2 follows readily.

Suppose $n = 5$ and P_1, \dots, P_5 are vertices of a convex pentagon arranged in counterclockwise direction. Let T be a triangle of largest area.

Case 1. T has two sides in common with the pentagon. We may assume that $P_1 = (0, 0)$, $P_2 = (1, 0)$, $P_3 = (1, 1)$ are the vertices of T . Then P_4 and P_5 have to lie in the triangle with vertices $(1, 0), (1, 1), (0, 1)$ and the conclusion of Proposition 1.2 follows readily.

Case 2. T has only one side in common with the pentagon. We may assume that $P_1 = (0, 0)$, $P_2 = (1, 0)$, $P_4 = (0, 1)$ are the vertices of T . Then we have

(a) $P_3 = (u_3, v_3)$ lies in the triangle with vertices $(1, 0), (1, 1), (0, 1)$, and

(b) $P_5 = (-u_5, v_5)$ lies in the triangle with vertices $(0, 0), (0, 1), (-1, 1)$.

By applying the affine transformation $(x, y) \mapsto (1 - (x + y), y)$, if necessary, we may assume that $v_3 \geq v_5$. For the convenience of calculation, we will use $\Delta(i, j, k)$ to denote twice the area of the triangle with vertices P_i, P_j, P_k . We will show that subject to the constraints (a), (b) and $\Delta(2, 3, 5) \leq 1$, we have $\Delta(1, 2, 4) + \Delta(2, 3, 4) + \Delta(1, 4, 5) \leq \sqrt{5}$, where the equality holds at $(u_3, v_3) = (2, \sqrt{5} - 1)/2$ and $(-u_5, v_5) = (1 - \sqrt{5}, \sqrt{5} - 1)/2$.

By direct calculation, we have

$$\Delta(2, 3, 5) = v_3(1 + u_5) - (1 - u_3)v_5 \quad \text{and}$$

$$\Delta(1, 2, 4) + \Delta(2, 3, 4) + \Delta(1, 4, 5) = u_3 + u_5 + v_3.$$

So we need to show that subject to the constraints

$$u_3 \leq 1 \leq u_3 + v_3, \quad 0 \leq u_5 \leq v_5 \leq v_3 \leq 1, \quad v_3(1 + u_5) - (1 - u_3)v_5 \leq 1, \quad (3.1)$$

the maximum value of $u_3 + u_5 + v_3$ is $\sqrt{5}$.

We can replace v_5 by v_3 without changing $u_3 + u_5 + v_3$ or violating the constraints. So we will assume that $v_5 = v_3$. Then the constraints in (3.1) becomes

$$u_3 \leq 1 \leq u_3 + v_3, \quad 0 \leq u_5 \leq v_3 \leq 1, \quad (u_3 + u_5)v_3 \leq 1$$

So we have $u_3 + u_5 \leq 1 + v_3$ and $\frac{1}{v_3}$. Therefore, for fixed $0 \leq v_3 \leq 1$, the maximum of $u_3 + u_5 + v_3$

is equal to $1 + 2v_3$, if $1 + v_3 \leq \frac{1}{v_3} \Leftrightarrow v_3 \leq \frac{\sqrt{5}-1}{2}$, and $v_3 + \frac{1}{v_3}$ if $1 + v_3 \leq \frac{1}{v_3} \Leftrightarrow v_3 \geq \frac{\sqrt{5}-1}{2}$.

Maximizing over v_3 in both cases, we have the maximum value $\sqrt{5}$ attained at $v_3 = \frac{\sqrt{5}-1}{2}$. Thus

the maximum of $u_3 + u_5 + v_3$ is attained at $u_3 = 1$, $u_5 = v_3 = v_5 = \frac{\sqrt{5}-1}{2}$. We note that for these values of u_3 , u_5 , v_3 , v_5 , we actually have $\Delta(i, j, k) \leq 1$ for all $1 \leq i < j < k \leq 5$.

Finally, we consider the intricate case when $n = 6$. Suppose a (non-degenerate) convex hexagon has vertices $P_1(x_1, y_1), \dots, P_6(x_6, y_6)$ arranged in counterclockwise direction. We will prove that

$$\frac{\text{Area of the hexagon with vertices } P_1, P_2, \dots, P_6}{\max\{\text{Area of triangle with vertices } P_i, P_j, P_k : 1 \leq i < j < k \leq 6\}} \leq \frac{9}{4}, \quad (3.2)$$

where the inequality becomes an equality for the hexagon \mathcal{H}_0 with vertices

$$(0, 0), (1, 0), \left(\frac{5}{6}, \frac{2}{3}\right), (0, 1), \left(-\frac{1}{4}, 1\right), \left(-\frac{2}{3}, \frac{2}{3}\right).$$

Note that a direct calculation shows that the area of the triangle with vertices $(0, 0)$, $(1, 0)$, $(0, 1)$ is $\frac{1}{2}$, which is maximum among all triangles with vertices from \mathcal{H}_0 .

Lemma 3.1. *Suppose the maximum of the left hand side of (3.2) is attained at some hexagon \mathcal{H} with vertices P_1, \dots, P_6 . Then*

$$\max\{\text{Area of triangle with vertices } P_i, P_j, P_k : 1 \leq i < j < k \leq 6\}$$

is attained at some triangle with at least one side in common with the boundary of \mathcal{H} .

Proof. Let M be the maximum of the left hand side of (3.2) over all (non-degenerate) convex hexagon. Clearly, M exists and $\frac{9}{4} \leq M \leq 4$.

Suppose the maximum of the left hand side of (3.2) is attained at some hexagon \mathcal{H} with vertices P_1, \dots, P_6 , labeled in counterclockwise direction. We are going to prove the result by contradiction.

Suppose the maximum of the area of triangles with vertices P_i, P_j, P_k , $1 \leq i < j < k \leq 6$ can only be attained at triangles with no side in common with the hexagon \mathcal{H} . Without loss of generality, we may assume that the maximum is attained at the triangle with vertices P_1, P_3, P_5 . Using an affine transformation, we may assume that $P_1 = (0, 0)$, $P_3 = (1, 0)$ and $P_5 = (0, 1)$. For the convenience of notation and computation, let

$$\Delta(i, j, k) = 2 \times (\text{area of triangle with vertices } P_i, P_j, P_k)$$

for $1 \leq i < j < k \leq 6$. By our assumption, we have

$$\Delta(1, 3, 5) = 1, \quad \Delta(2, 4, 6) \leq 1 \quad \text{and} \quad \Delta(i, j, k) < 1 \quad \text{for all } (i, j, k) \neq (1, 3, 5), (2, 4, 6). \quad (3.3)$$

We will prove that under the conditions in (3.3), the area of the hexagon \mathcal{H} is less than or equal to 1, which contradicts the fact that $M \geq \frac{9}{4}$ as shown by our example before Lemma 3.1.

In the following, we will prove that under the conditions in (3.3), we have

$$\Delta_0 = \Delta(1, 2, 3) + \Delta(3, 4, 5) + \Delta(1, 5, 6) \leq 1 \quad (3.4)$$

Suppose $P_2 = (u_1, -v_1)$, $P_4 = (u_2, v_2)$ and $P_6 = (-u_3, v_3)$. Let

$$A = \begin{bmatrix} 1 & 1 & 1 & 1 & 1 & 1 \\ 0 & u_1 & 1 & u_2 & 0 & -u_3 \\ 0 & -v_1 & 0 & v_2 & 1 & v_3 \end{bmatrix}.$$

Then $|\Delta(i, j, k)|$ is equal to the determinant of the submatrix of A lying in columns i, j, k . By (3.3), we have

$$\begin{aligned} \Delta(1, 3, 5) &= 1 \text{ is the maximum, among all } \Delta(i, j, k) \\ \Delta(2, 4, 6) &= (u_2 - u_1)(v_1 + v_3) + (u_1 + u_3)(v_1 + v_2) \leq 1, \text{ and} \end{aligned} \quad (3.5)$$

$$0 \leq v_1 < u_1 < 1, \quad u_2 < 1, \quad v_2 < 1, \quad u_2 + v_2 \geq 1, \quad 0 \leq u_3 < v_3 < 1.$$

By direct computation, we have

$$\Delta_0 = u_2 + u_3 + v_1 + v_2 - 1.$$

Note that the area of the triangle with vertices P_i, P_j, P_k will not change if we replace P_i by $P_i + d(P_j - P_k)$ for any $d \in \mathbb{R}$. Thus, $\Delta(1, 3, 5)$ will not be affected and $\Delta(2, 4, 6)$ will not change under the following transformations:

1. $(u_1, v_1, u_2, v_2, u_3, v_3) \rightarrow (u_1 + (u_2 + u_3)d, v_1 + (v_3 - v_2)d, u_2, v_2, u_3, v_3)$,
2. $(u_1, v_1, u_2, v_2, u_3, v_3) \rightarrow (u_1, v_1, u_2 + (u_1 + u_3)d, v_2 - (v_1 + v_3)d, u_3, v_3)$,
3. $(u_1, v_1, u_2, v_2, u_3, v_3) \rightarrow (u_1, v_1, u_2, v_2, u_3 + (u_1 - u_2)d, v_3 + (v_1 + v_2)d)$

For $(i, j, k) \neq (1, 3, 5)$ and $(2, 4, 6)$, $\Delta(i, j, k) < 1$ will hold for sufficiently small $d > 0$, whereas Δ_0 will change to

1. $\Delta_0 + (v_3 - v_2)d$,
2. $\Delta_0 + (u_1 + u_3 - v_1 - v_3)d$,
3. $\Delta_0 + (u_1 - u_2)d$,

respectively. By the maximality of Δ_0 , we must have

$$v_2 - v_3 = (u_1 + u_3 - v_1 - v_3) = (u_1 - u_2) = 0,$$

which gives

$$u_1 = u_2, \quad v_1 = u_2 + u_3 - v_3, \quad v_2 = v_3.$$

Substituting into $\Delta(2, 4, 6)$, we have

$$\Delta(2, 4, 6) = (u_2 + u_3)^2 \leq 1 \Rightarrow (u_2 + u_3) \leq 1.$$

Substituting into Δ_0 , we have

$$\Delta_0 = 2u_2 + 2u_3 - 1 \leq 1,$$

which is the desired contradiction. \square

By Lemma 3.1, we can assume that the largest triangle Δ in the hexagon \mathcal{H} has at least one side in common with \mathcal{H} . We consider two cases.

Case 1 Δ has two sides in common with \mathcal{H} . Then we may assume that Δ is the triangle with vertices P_1, P_2, P_3 . Using an affine transformation, we may assume that $P_1 = (0, 0)$, $P_2 = (1, 0)$ and $P_3 = (0, 1)$. Then P_4, P_5 and P_6 have to lie inside the triangle with vertices, $(0, 0)$, $(1, 1)$ and $(0, 1)$. Therefore, \mathcal{H} has area less than or equal to 1, a contradiction.

Case 2 Δ has one side in common with \mathcal{H} . Then we may assume that Δ is the triangle with vertices P_1, P_2, P_4 .

Using an affine transformation, we may assume that $P_1 = (0, 0)$, $P_2 = (1, 0)$ and $P_4 = (0, 1)$. Let $P_3 = (u_1, v_1)$, $P_5 = (-u_2, v_2)$ and $P_6 = (-u_3, v_3)$, where $u_1, u_2, u_3, v_1, v_2, v_3 \geq 0$. So, we have a hexagon with vertices $(0, 0)$, $(1, 0)$, (u_1, v_1) , $(0, 1)$, $(-u_2, v_2)$, $(-u_3, v_3)$. Since the hexagon is convex, we have

$$u_1 + v_1 \geq 1, \quad v_2 \geq v_3, \quad u_3 v_2 \geq u_2 v_3, \quad \text{and} \quad u_3 v_2 - u_2 v_3 \geq u_3 - u_2 \quad (3.6)$$

Let

$$\tilde{A} = \begin{bmatrix} 1 & 1 & 1 & 1 & 1 & 1 \\ 0 & 1 & u_1 & 0 & -u_2 & -u_3 \\ 0 & 0 & v_1 & 1 & v_2 & v_3 \end{bmatrix}.$$

Then $|\tilde{\Delta}(i, j, k)|$ is the determinant of the submatrix of \tilde{A} lying in columns i, j, k , and assume that

$$\tilde{\Delta}(1, 2, 4) = 1, \quad \text{and} \quad \tilde{\Delta}(i, j, k) \leq 1 \quad \text{for all } 1 \leq i < j < k \leq 6 \quad (3.7)$$

It follows from (3.7) that

(a) (u_1, v_1) lies in the triangle with vertices $(1, 0)$, $(1, 1)$, $(0, 1)$. Equivalently, $0 \leq 1 - u_1 \leq v_1 \leq 1$.

(b) $(-u_2, v_2)$ and $(-u_3, v_3)$ lie in the triangle with vertices $(0, 0)$, $(0, 1)$, $(-1, 1)$. Equivalently,

$$0 \leq u_2 \leq v_2 \leq 1 \quad \text{and} \quad 0 \leq u_3 \leq v_3 \leq 1.$$

1
2 Let

$$g(u_1, v_1, u_2, v_2, u_3, v_3) = \tilde{\Delta}(2, 3, 4) + \tilde{\Delta}(1, 4, 5) + \tilde{\Delta}(1, 5, 6) = u_1 + u_2 + v_1 + u_3v_2 - u_2v_3 - 1.$$

7 Suppose g attains a maximum M at $(u_1, v_1, u_2, v_2, u_3, v_3)$ subject to the constraints (3.6) and (3.7).

8 We are going to show that

$$M \leq \frac{5}{4} \tag{3.8}$$

13 **Lemma 3.2.** Suppose $(u_1, v_1, u_2, v_2, u_3, v_3)$ satisfy (a) and (b) such that $g(u_1, v_1, u_2, v_2, u_3, v_3) \geq \frac{5}{4}$.

15 Then

$$u_1 + v_1 \geq \frac{5}{4}, \quad v_2 \geq \frac{1}{4}.$$

19 *Proof.* Suppose at some $(u_1, v_1, u_2, v_2, u_3, v_3)$ satisfying (a) and (b), $g(u_1, v_1, u_2, v_2, u_3, v_3) \geq \frac{5}{4}$.

21 Then

$$\begin{aligned} \frac{5}{4} &\leq u_1 + u_2 + v_1 + u_3v_2 - u_2v_3 - 1 \\ &= u_1 + v_1 - 1 + u_2(1 - v_2 + u_3) + (v_2 - u_2)u_3 \\ &\leq (u_1 + v_1 - 1) + u_2 + (v_2 - u_2) \\ &= (u_1 + v_1 - 1) + v_2. \end{aligned}$$

32 Since $(u_1 + v_1 - 1), v_2 \leq 1$, the result follows. □

34 Let us focus on the following constraints.

- 36 (c) $\tilde{\Delta}(1, 3, 5) = u_2v_1 + u_1v_2 \leq 1,$
- 38 (d) $\tilde{\Delta}(1, 3, 6) = u_3v_1 + u_1v_3 \leq 1,$
- 40 (e) $\tilde{\Delta}(2, 3, 5) = v_1 - v_2 + u_2v_1 + u_1v_2 \leq 1,$
- 42 (f) $\tilde{\Delta}(2, 3, 6) = v_1 - v_3 + u_3v_1 + u_1v_3 \leq 1,$

44 Consider the maximization problems under the following constraints:

- 46 1. $M_1 =$ maximum of g under the constraints $v_1 \leq v_3$, (a), (b), (c), (d) and (3.6).
- 48 2. $M_2 =$ maximum of g under the constraints $v_3 \leq v_1 \leq v_2$, (a), (b), (c) and (f).
- 50 3. $M_3 =$ maximum of g under the constraints $v_2 \leq v_1$, (a), (b), (f) and (3.6).

54 Because $v_3 \leq v_2$, we have $M \leq \max\{M_1, M_2, M_3\}$. So (3.8) will follow from the following.

Proposition 3.3. $M_1, M_3 \leq M_2 \leq \frac{5}{4}$.

Proof. First we show that $M_1, M_3 \leq \max \left\{ M_2, \frac{5}{4} \right\}$. Let

$$g_1(u_1, v_1, u_2, v_2, u_3, v_3) = \tilde{\Delta}(1, 3, 5) = u_2 v_1 + u_1 v_2$$

$$g_2(u_1, v_1, u_2, v_2, u_3, v_3) = \tilde{\Delta}(1, 3, 6) = u_3 v_1 + u_1 v_3$$

$$g_3(u_1, v_1, u_2, v_2, u_3, v_3) = \tilde{\Delta}(2, 3, 5) = v_1 - v_2 + u_2 v_1 + u_1 v_2$$

$$g_4(u_1, v_1, u_2, v_2, u_3, v_3) = \tilde{\Delta}(2, 3, 6) = v_1 - v_3 + u_3 v_1 + u_1 v_3.$$

Suppose M_1 is attained at $P = (u_1, v_1, u_2, v_2, u_3, v_3)$ satisfying the constraints $v_1 \leq v_3$, (a), (b), (c), (d) and (3.6). Note that

$$\begin{aligned} g_1(u_1 - u_3 d, v_1 + v_3 d, u_2, v_2, u_3, v_3) &= g_1(u_1, v_1, u_2, v_2, u_3, v_3) - (u_3 v_2 - u_2 v_3) d \\ &\leq g_1(u_1, v_1, u_2, v_2, u_3, v_3), \end{aligned}$$

$$g_2(u_1 - u_3 d, v_1 + v_3 d, u_2, v_2, u_3, v_3) = g_2(u_1, v_1, u_2, v_2, u_3, v_3),$$

$$\begin{aligned} g(u_1 - u_3 d, v_1 + v_3 d, u_2, v_2, u_3, v_3) &= g(u_1, v_1, u_2, v_2, u_3, v_3) + (v_3 - u_3) d \\ &\geq g(u_1, v_1, u_2, v_2, u_3, v_3). \end{aligned}$$

If $v_1 < v_3$, then we may let $d = (v_3 - v_1)/v_3$ and replace (u_1, v_1) by $(u_1 - u_3 d, v_1 + v_3 d) = (\tilde{u}_1, v_3)$ with $\tilde{u}_1 = u_1 - u_3(v_3 - v_1)/v_3$. Then by the fact that $0 \leq u_3 \leq v_3 \leq 1$,

$$\tilde{u}_1 \geq u_1 - (v_3 - v_1) = u_1 + v_1 - v_3 \geq 1 - v_3 \geq 0$$

$$\tilde{u}_1 + v_3 \geq u_1 + v_1 \geq 1.$$

Thus, this replacement will neither decrease M_1 nor violate the constraints (a), (b), (c), (d), (3.6).

In that case, P also satisfies (f). Therefore, $M_1 \leq M_2$.

Suppose M_3 is attained at $P = (u_1, v_1, u_2, v_2, u_3, v_3)$ satisfying the constraints $v_2 \leq v_1$, (a), (b), (e) and (f). We may assume that $M_3 \geq \frac{5}{4}$. Then, by Lemma 3.2, $v_2 \geq \frac{1}{4}$. Note that

$$g_3(u_1 + (1 + u_2)d, v_1 - v_2 d, u_2, v_2, u_3, v_3) = g_3(u_1, v_1, u_2, v_2, u_3, v_3),$$

$$\begin{aligned} g_4(u_1 + (1 + u_2)d, v_1 - v_2 d, u_2, v_2, u_3, v_3) &= g_4(u_1, v_1, u_2, v_2, u_3, v_3) - (v_2 - v_3 + u_3 v_2 - u_2 v_3) d \\ &\leq g_4(u_1, v_1, u_2, v_2, u_3, v_3), \end{aligned}$$

$$\begin{aligned} g(u_1 + (1 + u_2)d, v_1 - v_2 d, u_2, v_2, u_3, v_3) &= g(u_1, v_1, u_2, v_2, u_3, v_3) + (1 + u_2 - v_2) d \\ &\geq g(u_1, v_1, u_2, v_2, u_3, v_3). \end{aligned}$$

If $v_1 > v_2$, we may let $d = (v_1 - v_2)/v_2$ and replace (u_1, v_1) by $(u_1 + (1 + u_2)d, v_1 - v_2d) = (\hat{u}_1, v_2)$ so that $\hat{u}_1 = u_1 + (1 + u_2)d$. Then

$$\begin{aligned} \hat{u}_1 &\geq u_1 \geq 0, \\ \hat{u}_1 + v_2 &= u_1 + \frac{(1 + u_2)(v_1 - v_2)}{v_2} + v_2 \\ &= u_1 + v_1 + \frac{(1 + u_2 - v_2)(v_1 - v_2)}{v_2} \geq u_1 + v_1 \geq 1. \end{aligned}$$

Such a replacement will neither decrease M_3 nor violate the constraints (a), (b), (f), and (3.6). In that case, P also satisfies (c). Therefore, $M_3 \leq M_2$.

It remains to prove $M_2 \leq \frac{5}{4}$. Note that we have relaxed the constraint (3.6) in the definition of M_2 to simplify the arguments in the following. On the other hand, we cannot use the assumption that P_1, \dots, P_6 are the vertices of a convex polygon anymore. To establish our result, We need one more lemma.

Lemma 3.4. *M_2 is attained at some $(u_1, v_1, u_2, v_2, u_3, v_3)$ satisfying one of the following conditions:*

1. $v_1 = v_2 = v_3$.
2. $\tilde{\Delta}(1, 3, 5) = 1$, $v_3 = u_3$, $\tilde{\Delta}(2, 3, 6) < 1$ and $v_3 = v_1$.
3. $\tilde{\Delta}(1, 3, 5) = 1$, $v_3 = u_3$ and $\tilde{\Delta}(2, 3, 6) = 1$.

Proof. Suppose M_2 is attained at some $(u_1, v_1, u_2, v_2, u_3, v_3)$ satisfying $v_3 \leq v_1 \leq v_2$, (a), (b), (c) and (f). If $v_2 = v_3$, then $v_1 = v_2 = v_3$.

Suppose $v_2 > v_3$. We first show that $\tilde{\Delta}(1, 3, 5) = 1$. Assume that $\tilde{\Delta}(1, 3, 5) < 1$. Note that

$$\begin{aligned} g_1(u_1, v_1, u_2 + d, v_2 + e, u_3, v_3) &= g_1(u_1, v_1, u_2, v_2, u_3, v_3) + v_1d + u_1e, \\ g_4(u_1, v_1, u_2 + d, v_2 + e, u_3, v_3) &= g_4(u_1, v_1, u_2, v_2, u_3, v_3), \\ g(u_1, v_1, u_2 + d, v_2 + e, u_3, v_3) &= g(u_1, v_1, u_2, v_2, u_3, v_3) + (1 - v_3)d + u_3e. \end{aligned}$$

Then we can do the following to increase g to derive a contradiction. (1) If $v_2 < 1$, then take a suitable $d = e > 0$. (2) If $v_2 = 1$, then $\Delta(1, 3, 5) = u_1v_2 + u_2v_1 < 1$ implies that $u_2 < 1$ as $u_1 + v_1 \geq 1$. We may let $d > 0 = e$.

Next, we show that we may assume that $v_3 = u_3$. Note that

$$\begin{aligned} g_1(u_1, v_1, u_2, v_2, u_3 - (1 - u_1)d, v_3 - v_1d) &= g_1(u_1, v_1, u_2, v_2, u_3, v_3), \\ g_4(u_1, v_1, u_2, v_2, u_3 - (1 - u_1)d, v_3 - v_1d) &= g_4(u_1, v_1, u_2, v_2, u_3, v_3), \\ g(u_1, v_1, u_2, v_2, u_3 - (1 - u_1)d, v_3 - v_1d) &= g(u_1, v_1, u_2, v_2, u_3, v_3) + (1 - v_2)d. \end{aligned}$$

Since $u_1 + v_1 > 1$, we may decrease $v_3 - u_3$ without decreasing g . Hence, we may assume that $v_3 = u_3$.

We further claim that $v_2 > u_2$. If it is not true and $v_2 = u_2$, then $\tilde{\Delta}(1, 3, 5) = (v_1 + u_1)u_2 = 1$, and $1 + u_2 = 1 + v_2 \geq u_1 + v_1 = 1/u_2$ so that $1 + u_2 \geq 1/u_2 \geq 0$. Hence $u_2 \in [(\sqrt{5} - 1)/2, 1]$, and

$$g(u_1, \dots, v_3) = 1/u_2 + u_2 - 1 < 5/4 \quad \text{for } u_2 \in [(\sqrt{5} - 1)/2, 1],$$

which is a contradiction.

Now, we can show that $\tilde{\Delta}(2, 3, 6) = 1$ or $v_3 = v_1$. Note that

$$g_1(u_1, v_1, u_2, v_2, u_3 + d, v_3 + d) = g_1(u_1, v_1, u_2, v_2, u_3, v_3),$$

$$g_4(u_1, v_1, u_2, v_2, u_3 + d, v_3 + d) = g_4(u_1, v_1, u_2, v_2, u_3, v_3) + (u_1 + v_1 - 1)d,$$

$$g(u_1, v_1, u_2, v_2, u_3 + d, v_3 + d) = g(u_1, v_1, u_2, v_2, u_3, v_3) + (v_2 - u_2)d.$$

Suppose $\tilde{\Delta}(2, 3, 6) < 1$. If $v_3 < v_1$, then we can increase g by choosing $d > 0$, a contradiction. So we have $v_3 = v_1$. \square

Now we can finish the proof of Proposition 3.3.

Suppose $(u_1, v_1, u_2, v_2, u_3, v_3)$ satisfies $v_3 \leq v_1 \leq v_2$, (a), (b), (c), (f) and one of the conditions in Lemma 3.4, we will show that $g(u_1, v_1, u_2, v_2, u_3, v_3) \leq \frac{5}{4}$ according to the three conditions.

Case 2.1 Suppose $v_1 = v_2 = v_3 = v$. Then we have

$$\tilde{\Delta}(1, 3, 5) = (u_1 + u_2)v, \quad \tilde{\Delta}(2, 4, 6) = (u_1 + u_3)v,$$

$$g(u_1, v_1, u_2, v_2, u_3, v_3) = u_1 + u_2(1 - v) + v + u_3v - 1.$$

We need to maximize $g(u_1, v_1, u_2, v_2, u_3, v_3)$ subject to the constraints:

$$(u_1 + u_2)v \leq 1 \quad \Leftrightarrow \quad u_2 \leq \frac{1 - u_1}{v},$$

$$(u_1 + u_3)v \leq 1 \quad \Leftrightarrow \quad u_3 \leq \frac{1 - u_1}{v},$$

and

$$\frac{5}{4} \leq u_1 + v_1 \leq 2, \quad 0 \leq u_2, \quad u_3 \leq v \leq 1.$$

Because $\left(v - \frac{1}{2}\right)^2 \geq 0$, it follows that $v^2 \geq v - \frac{1}{4} \geq 1 - u_1$, and hence $1 \geq \frac{1 - u_1}{v^2}$. Therefore, the

maximum of $g(u_1, v_1, u_2, v_2, u_3, v_3)$ occurs at $u_2 = u_3 = \frac{1 - u_1}{v}$. Then

$$g(u_1, v_1, u_2, v_2, u_3, v_3) = u_1 + v + \frac{1 - u_1}{v} - 1 = h(u_1, v).$$

Since $\frac{\partial h}{\partial v} = 1 - \frac{1 - u_1}{v^2} \geq 0$, the maximum of h occurs at $v = 1$, which gives $h(u_1, 1) = 1 < \frac{5}{4}$.

Case 2.2 Suppose $\tilde{\Delta}(1, 3, 5) = 1$, $v_3 = u_3 = v_1 = v$. Then we have

$$\tilde{\Delta}(1, 3, 5) = u_2 v + u_1 v_2 = 1 \Rightarrow u_2 = \frac{(1 - u_1 v_2)}{v}$$

and

$$g(u_1, v_1, u_2, v_2, u_3, v_3) = (u_1 + v)(1 + v_2) + \frac{1 - u_1 v_2}{v} - 2 = k(u_1, v_2, v).$$

So we want to maximize $k(u_1, v_2, v)$ subject to

$$\tilde{\Delta}(2, 3, 6) = v(u_1 + v) \leq 1, \quad \frac{1}{4} \leq \frac{5}{4} - u_1 \leq v \leq v_2 \leq 1, \quad \frac{1 - u_1 v_2}{v} \leq v_2.$$

Equivalently,

$$\frac{1}{4} \leq \frac{5}{4} - u_1 \leq v \leq \frac{1}{v + u_1} \leq v_2 \leq 1.$$

Note that $\frac{\partial k}{\partial v_2} = v - u_1 \left(\frac{1}{v} - 1 \right)$.

Suppose $\frac{\partial k}{\partial v_2} \geq 0$, i.e., $u_1 \leq \frac{v^2}{1 - v}$. Then the maximum of k occurs at $v_2 = 1$ so that

$$k(u_1, 1, v) = 2u_1 + \frac{(1 - u_1)}{v} + 2v - 2.$$

Elementary calculus shows that the maximum of $2u_1 + \frac{(1 - u_1)}{v} + 2v - 2$ with

$$\frac{1}{4} \leq \frac{5}{4} - u_1 \leq v \leq \frac{1}{v + u_1} \leq 1, \quad u_1 \leq \frac{v^2}{1 - v}$$

occurs at $v = \frac{2}{3}$, $u_1 = \frac{5}{6}$ and $k\left(\frac{5}{6}, 1, \frac{2}{3}\right) = \frac{5}{4}$.

Suppose $\frac{\partial k}{\partial v_2} < 0$, i.e., $u_1 < \frac{v^2}{1 - v}$. Then the maximum of k occurs at $v_2 = \frac{1}{(u_1 + v)}$ so that

$$k\left(u_1, \frac{1}{(u_1 + v)}, v\right) = u_1 + v + \frac{1}{(u_1 + v)} - 1.$$

Direct calculation shows that the maximum of $u_1 + v + \frac{1}{(u_1 + v)} - 1$ in

$$\frac{1}{4} \leq \frac{5}{4} - u_1 \leq v \leq \frac{1}{v + u_1} \leq 1, \quad u_1 \geq \frac{v^2}{1 - v}$$

occurs at $u_1 = 1$, $v = \frac{\sqrt{5} - 1}{2}$, which gives $v_2 = \frac{\sqrt{5} - 1}{2}$ and $k\left(1, \frac{\sqrt{5} - 1}{2}, \frac{\sqrt{5} - 1}{2}\right) = \sqrt{5} - 1 < \frac{5}{4}$.

Case 2.3 $\tilde{\Delta}(1, 3, 5) = 1$, $\tilde{\Delta}(2, 3, 6) = 1$ and $v_3 = u_3$. Then we have

$$u_1 = \frac{(1 - v_1 + v_3 - v_1 v_3)}{v_3}, \quad u_2 = \frac{v_1 v_2 + v_3 + v_1 v_2 v_3 - v_2 - v_2 v_3}{v_1 v_3},$$

and

$$g(u_1, v_1, u_2, v_2, u_3, v_3) = \frac{(1 - v_1)(v_1 - v_2) + v_3 + (v_2 - 1)v_3^2}{v_1 v_3} = \ell(v_1, v_2, v_3).$$

So we want to maximize $\ell(v_1, v_2, v_3)$ subject to

$$\frac{1}{4} \leq \frac{5}{4} - \frac{(1 - v_1 + v_3 - v_1 v_3)}{v_3} \leq v_1 \leq v_2 \leq 1, \quad \frac{v_1 v_2 + v_3 + v_1 v_2 v_3 - v_2 - v_2 v_3}{v_1 v_3} \leq v_2 \leq 1.$$

Equivalently,

$$v_1 \leq v_2 \leq 1, \quad \frac{1}{1 + v_3} \leq v_1 \leq \frac{4 - v_3}{4}.$$

Note that $\frac{\partial \ell}{\partial v_2} = \frac{v_1 + v_3^2 - 1}{v_1 v_3}$.

Suppose $v_1 + v_3^2 \geq 1$. The maximum of ℓ occurs at $v_2 = 1$ so that $\ell(v_1, 1, v_3) = \frac{v_3 - (1 - v_1)^2}{v_1 v_3}$.

Direct calculation shows that the maximum of $\frac{v_3 - (1 - v_1)^2}{v_1 v_3}$ with

$$v_1 \leq v_2 \leq 1, \quad \frac{1}{1 + v_3} \leq v_1 \leq \frac{4 - v_3}{4}, \quad v_1 + v_3^2 \geq 1$$

occurs at $v_1 = v_3 = \frac{2}{3}$ and $\ell(\frac{2}{3}, 1, \frac{2}{3}) = \frac{5}{4}$.

Suppose $v_1 + v_3^2 < 1$. The maximum of k occurs at $v_2 = v_1$ so that $\ell(v_1, v_1, v_3) = \frac{1 - (1 - v_1)v_3}{v_1}$.

Direct calculation shows that the maximum of $\frac{1 - (1 - v_1)v_3}{v_1}$ in

$$v_1 \leq v_2 \leq 1, \quad \frac{1}{1 + v_3} \leq v_1 \leq \frac{4 - v_3}{4}, \quad v_1 + v_3^2 \leq 1$$

occurs at $v_1 = \frac{2}{3}$, $v_3 = \frac{1}{2}$ and $\ell(\frac{2}{3}, \frac{2}{3}, \frac{1}{2}) = \frac{5}{4}$. □

Remarks Several comments related to Proposition 1.2 are in order.

1. The proof of Proposition 1.2 is direct but quite lengthy. A shorter proof is desirable.
2. One might expect that a symmetry argument can be used to show that the solution of Proposition 1.2 is attained at a regular hexagon by a suitable affine transform when $n = 6$, but it is not the case as shown by our result.

3. Following Proposition 1.2, a natural problem to study is to determine the optimal bound of the ratio between the area of an n -sided convex polygon \mathcal{P}_n and the maximal area of an m -sided polygon $\mathcal{P}_m \subset \mathcal{P}_n$ for $m < n$.

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