

# Matrix Inequalities for the Fan Product and the Hadamard Product of Matrices

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## Abstract

A new inequality on the minimum eigenvalue for the Fan product of nonsingular  $M$ -matrices is given. In addition, a new inequality on the spectral radius of the Hadamard product of nonnegative matrices is also obtained. These inequalities can improve considerably some previous results.

## Keywords

**$M$ -Matrix, Nonnegative Matrix, Fan Product, Hadamard Product, Spectral Radius, Minimum Eigenvalue**

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## 1. Introduction

Let  $A = (a_{ij}) \in \mathbb{R}^{n \times n}$ , and  $N = \{1, 2, \dots, n\}$ . We write  $A \geq 0$  ( $A > 0$ ) if  $a_{ij} \geq 0$  ( $a_{ij} > 0$ ) for any  $i, j \in N$ . If  $A \geq 0$ ,  $A$  is called a nonnegative matrix, and if  $A > 0$ ,  $A$  is called a positive matrix. The spectral radius of a nonnegative matrix  $A$  is denoted by  $\rho(A)$ .

We denote by  $Z_n$  the class of all  $n \times n$  real matrices, all of whose off-diagonal entries are nonpositive. A matrix  $A = (a_{ij}) \in Z_n$  is called an  $M$ -matrix if there exists a nonnegative matrix  $B$  and a nonnegative real number  $s$ , such that  $A = sI - B$  with  $s \geq \rho(B)$ , where  $I$  is the identity matrix. If  $s > \rho(B)$  (resp.,  $s = \rho(B)$ ), then the  $M$ -matrix  $A$  is nonsingular (resp., singular) (see [1] [2]). Denote by  $M_n$  the set of nonsingular  $M$ -matrices. We define  $\tau(A) = \min\{Re(\lambda) : \lambda \in \sigma(A)\}$ , where  $\sigma(A)$  denotes the spectrum of  $A$ .

The Fan product of two matrices  $A = (a_{ij}) \in \mathbb{C}^{n \times n}$  and  $B = (b_{ij}) \in \mathbb{C}^{n \times n}$  is the matrix  $A \star B = (c_{ij}) \in \mathbb{C}^{n \times n}$ , where

$$c_{ij} = \begin{cases} -a_{ij}b_{ij}, & \text{if } i \neq j, \\ a_{ii}b_{ii}, & \text{if } i = j. \end{cases}$$

If  $A, B \in M_n$ , then so is  $A \star B$ . In ([2], p. 359), a lower bound for  $\tau(A \star B)$  was given: if  $A, B \in M_n$ ,

then  $\tau(A \star B) \geq \tau(A)\tau(B)$ .

If  $A = (a_{ij}) \in M_n$ , and  $a_{ii} > 0$ , we write  $Q = D - A$ , where  $D = \text{diag}(a_{ii})$ . Thus we define  $J_A = D^{-1}Q$ . Obviously,  $J_A$  is nonnegative. Recently, some authors gave some lower bounds of  $\tau(A \star B)$  (see [3]-[8]). In [4], Huang obtained the following result for  $\tau(A \star B)$ ,

$$\tau(A \star B) \geq (1 - \rho(J_A)\rho(J_B)) \min_{1 \leq i \leq n} \{a_{ii}b_{ii}\}. \quad (1)$$

The bound of (1) is better than the bound  $\tau(A)\tau(B)$  in ([2], p. 359).

In [7], Liu gave a lower bound of  $\tau(A \star B)$ ,

$$\tau(A \star B) \geq \min_{i \neq j} \frac{1}{2} \left\{ a_{ii}b_{ii} + a_{jj}b_{jj} - \left[ (a_{ii}b_{ii} - a_{jj}b_{jj})^2 + 4\Gamma_{ij} \right]^{\frac{1}{2}} \right\}, \quad (2)$$

where  $\Gamma_{ij} = a_{ii}a_{jj}b_{ii}b_{jj}\rho^2(J_A)\rho^2(J_B)$ . The bound of (2) is better than the one of (1).

For a nonnegative matrix  $A = (a_{ij})$ , let  $N = A - D$ , where  $D = \text{diag}(a_{ii})$ . We denote  $J'_A = D_1^{-1}N$ , where  $D_1 = \text{diag}(d_{ii})$ ,

$$d_{ii} = \begin{cases} a_{ii}, & \text{if } a_{ii} \neq 0, \\ 1, & \text{if } a_{ii} = 0. \end{cases}$$

The Hadamard product of two matrices  $A = (a_{ij}) \in \mathbb{C}^{n \times n}$  and  $B = (b_{ij}) \in \mathbb{C}^{n \times n}$  is the matrix  $A \circ B = (a_{ij}b_{ij}) \in \mathbb{C}^{n \times n}$ . For two nonnegative matrices  $A$  and  $B$ , recently, some authors gave several new upper bounds of  $\rho(A \circ B)$  (see [3]-[7] [9]). In [4], Huang obtained the following result for  $\rho(A \circ B)$ ,

1) If  $a_{ii}b_{ii} \neq 0, \forall i \in N$ , then

$$\rho(A \circ B) \leq (1 + \rho(J'_A)\rho(J'_B)) \max_{1 \leq i \leq n} \{a_{ii}b_{ii}\}. \quad (3)$$

2) If  $a_{i_0i_0} \neq 0$  or  $b_{i_0i_0} \neq 0$  for some  $i_0$ , but  $a_{ii}b_{ii} = 0, \forall i \in N$ , then

$$\rho(A \circ B) \leq \rho(J'_A)\rho(J'_B) \max_{1 \leq i \leq n} \{a_{ii}, b_{ii}\}. \quad (4)$$

3) If  $a_{ii} = 0$  and  $b_{ii} = 0, \forall i \in N$ , then

$$\rho(A \circ B) \leq \rho(J'_A)\rho(J'_B). \quad (5)$$

4) If  $a_{i_0i_0}b_{i_0i_0} \neq 0$  and  $a_{j_0j_0}b_{j_0j_0} \neq 0$  for some  $i_0, j_0$ , then the upper bound of  $\rho(A \circ B)$  is the maximum value of the upper bounds of the inequalities in (3)-(5).

The bound of  $\rho(A \circ B)$  in [4] is better than that in ([2], p. 358).

In [7], Liu gave a new upper bound of  $\rho(A \circ B)$ ,

1) If  $a_{ii}b_{ii} \neq 0, \forall i \in N$ , then

$$\rho(A \circ B) \leq \max_{i \neq j} \frac{1}{2} \left\{ a_{ii}b_{ii} + a_{jj}b_{jj} + \left[ (a_{ii}b_{ii} - a_{jj}b_{jj})^2 + 4\Omega_{ij} \right]^{\frac{1}{2}} \right\}, \quad (6)$$

where  $\Omega_{ij} = a_{ii}a_{jj}b_{ii}b_{jj}\rho^2(J'_A)\rho^2(J'_B)$ .

2) If  $a_{i_0i_0} \neq 0$  and  $a_{j_0j_0} \neq 0$  or  $b_{i_0i_0} \neq 0$  and  $b_{j_0j_0} \neq 0$  for some  $i_0, j_0$ , but  $a_{ii}b_{ii} = 0, \forall i \in N$ , then

$$\rho(A \circ B) \leq \rho(J'_A)\rho(J'_B) \max_{i \neq j} \left\{ (a_{ii}a_{jj})^{\frac{1}{2}}, (b_{ii}b_{jj})^{\frac{1}{2}} \right\}. \quad (7)$$

3) If  $a_{ii} = 0$  and  $b_{ii} = 0, \forall i \in N$ , then

$$\rho(A \circ B) \leq \rho(J'_A)\rho(J'_B). \quad (8)$$

4) If  $a_{i_0 i_0} b_{i_0 i_0} \neq 0$  and  $a_{j_0 j_0} b_{j_0 j_0} \neq 0$  for some  $i_0, j_0$ , then the upper bound of  $\rho(A \circ B)$  is the maximum value of the upper bounds of the inequalities in (6)-(8).

The bound of  $\rho(A \circ B)$  in [7] is better than that in [4].

The paper is organized as follows. In Section 2, we give a new lower bound of  $\tau(A \star B)$ . In Section 3, we present a new upper bound of  $\rho(A \circ B)$ .

## 2. Inequalities for the Fan Product of Two $M$ -Matrices

In this section, we will give a new lower bound of  $\tau(A \star B)$ .

If  $A = (a_{ij}) \in \mathbb{R}^{n \times n}$  and  $k \geq 0$ , we write  $A^{(k)} = (a_{ij}^{(k)})$  for the  $k$ -th Hadamard power of  $A$ . If  $x = (x_i) \in \mathbb{R}^n$  and  $k \geq 0$ , we write  $x^{(k)} = (x_i^k)$ .

**Lemma 1.** [7] Let  $A, B \in M_n$ , and let  $D, E \in \mathbb{R}^{n \times n}$  be two positive diagonal matrices. Then

$$D(A \star B)E = (DAE) \star B = (DA) \star (BE) = (AE) \star (DB) = A \star (DBE).$$

**Lemma 2.** [2] If  $A = (a_{ij}) \in \mathbb{R}^{n \times n}$  is a nonnegative matrix and  $k \geq 1$ , then

$$\rho(A^{(k)}) \leq \rho^k(A).$$

**Theorem 1.** Let  $A = (a_{ij})$  and  $B = (b_{ij}) \in M_n$ . Then

$$\tau(A \star B) \geq \min_{i \neq j} \frac{1}{2} \left\{ a_{ii} b_{ii} + a_{jj} b_{jj} - \left[ (a_{ii} b_{ii} - a_{jj} b_{jj})^2 + 4\gamma_{ij}^{(2)} \right]^{\frac{1}{2}} \right\},$$

where  $\gamma_{ij}^{(2)} = a_{ii} a_{jj} b_{ii} b_{jj} \rho(J_A^{(2)}) \rho(J_B^{(2)})$ ,  $i, j \in N$ .

It is evident that the Theorem holds with equality for  $n = 1$ . Next, we assume that  $n \geq 2$ .

(1) First, we assume that  $A \star B$  is irreducible matrix, then  $A$  and  $B$  are irreducible. Obviously  $J_A$  and  $J_B$  are also irreducible and nonnegative, so  $J_A^{(2)}$  and  $J_B^{(2)}$  are nonnegative irreducible matrices. Then there exist two positive vectors  $\bar{u} = (\bar{u}_i)$  and  $\bar{v} = (\bar{v}_i)$  such that  $J_A^{(2)} \bar{u} = \rho(J_A^{(2)}) \bar{u}$  and  $J_B^{(2)} \bar{v} = \rho(J_B^{(2)}) \bar{v}$ . Let

$$u = (u_i) = \bar{u}^{\left(\frac{1}{2}\right)} = \left( \bar{u}_i^{\frac{1}{2}} \right), \quad v = (v_i) = \bar{v}^{\left(\frac{1}{2}\right)} = \left( \bar{v}_i^{\frac{1}{2}} \right).$$

Then we have  $J_A^{(2)} u^{(2)} = \rho(J_A^{(2)}) u^{(2)}$  and  $J_B^{(2)} v^{(2)} = \rho(J_B^{(2)}) v^{(2)}$ , that is

$$\sum_{j \neq i} \frac{|a_{ij}|^2 u_j^2}{u_i^2} = a_{ii}^2 \rho(J_A^{(2)}), \quad \sum_{j \neq i} \frac{|b_{ij}|^2 v_j^2}{v_i^2} = b_{ii}^2 \rho(J_B^{(2)}), \quad i \in N.$$

Let  $\tilde{A} = (\tilde{a}_{ij}) = U^{-1} A U$  and  $\tilde{B} = (\tilde{b}_{ij}) = V^{-1} B V$  in which  $U$  and  $V$  are the nonsingular diagonal matrices  $U = \text{diag}(u_1, u_2, \dots, u_n)$  and  $V = \text{diag}(v_1, v_2, \dots, v_n)$ . Then, we have

$$\tilde{A} = (\tilde{a}_{ij}) = U^{-1} A U = \begin{pmatrix} a_{11} & \frac{a_{12} u_2}{u_1} & \dots & \frac{a_{1n} u_n}{u_1} \\ \frac{a_{21} u_1}{u_2} & a_{22} & \dots & \frac{a_{2n} u_n}{u_2} \\ \vdots & \vdots & \ddots & \vdots \\ \frac{a_{n1} u_1}{u_n} & \frac{a_{n2} u_2}{u_n} & \dots & a_{nn} \end{pmatrix},$$

$$\tilde{B} = (\tilde{b}_{ij}) = V^{-1}BV = \begin{pmatrix} b_{11} & \frac{b_{12}v_2}{v_1} & \cdots & \frac{b_{1n}v_n}{v_1} \\ \frac{b_{21}v_1}{v_2} & b_{22} & \cdots & \frac{b_{2n}v_n}{v_2} \\ \vdots & \vdots & \ddots & \vdots \\ \frac{b_{n1}v_1}{v_n} & \frac{b_{n2}v_2}{v_n} & \cdots & b_{nn} \end{pmatrix}.$$

It is easy to see that  $\tilde{A}$ ,  $\tilde{B}$ , and  $VU$  are nonsingular since  $V$  and  $U$  are. From Lemma 1, we have

$$(VU)^{-1}(A \star B)(VU) = U^{-1}V^{-1}(A \star B)VU = (U^{-1}AU) \star (V^{-1}BV) = \tilde{A} \star \tilde{B}.$$

Thus, we obtain  $\tau(A \star B) = \tau(\tilde{A} \star \tilde{B})$ , and

$$\tilde{A} \star \tilde{B} = (c_{ij}) = \begin{pmatrix} a_{11}b_{11} & -\frac{a_{12}b_{12}u_2v_2}{u_1v_1} & \cdots & -\frac{a_{1n}b_{1n}u_nv_n}{u_1v_1} \\ -\frac{a_{21}b_{21}u_1v_1}{u_2v_2} & a_{22}b_{22} & \cdots & -\frac{a_{2n}b_{2n}u_nv_n}{u_2v_2} \\ \vdots & \vdots & \ddots & \vdots \\ -\frac{a_{n1}b_{n1}u_1v_1}{u_nv_n} & -\frac{a_{n2}b_{n2}u_2v_2}{u_nv_n} & \cdots & a_{nn}b_{nn} \end{pmatrix}.$$

We next consider the minimum eigenvalue  $\tau(\tilde{A} \star \tilde{B})$  of  $\tilde{A} \star \tilde{B}$ . Let  $\lambda = \tau(\tilde{A} \star \tilde{B})$ . Then we have that  $0 < \lambda < a_{ii}b_{ii}, \forall i \in N$ . By Theorem 1.23 of [10], there exist  $i_0, j_0 \in N$ ,  $i_0 \neq j_0$ , such that

$$|\lambda - a_{i_0i_0}b_{i_0i_0}| |\lambda - a_{j_0j_0}b_{j_0j_0}| \leq \sum_{t \neq i_0} |c_{i_0t}| \sum_{t \neq j_0} |c_{j_0t}|.$$

By Hölder's inequality, we have

$$\begin{aligned} \sum_{t \neq i_0} |c_{i_0t}| \sum_{t \neq j_0} |c_{j_0t}| &= \sum_{t \neq i_0} \left| \frac{a_{i_0t}b_{i_0t}u_tv_t}{u_{i_0}v_{i_0}} \right| \sum_{t \neq j_0} \left| \frac{a_{j_0t}b_{j_0t}u_tv_t}{u_{j_0}v_{j_0}} \right| \\ &\leq \left( \sum_{t \neq i_0} \frac{|a_{i_0t}|^2 u_t^2}{u_{i_0}^2} \sum_{t \neq i_0} \frac{|b_{i_0t}|^2 v_t^2}{v_{i_0}^2} \sum_{t \neq j_0} \frac{|a_{j_0t}|^2 u_t^2}{u_{j_0}^2} \sum_{t \neq j_0} \frac{|b_{j_0t}|^2 v_t^2}{v_{j_0}^2} \right)^{\frac{1}{2}} \\ &= \left( a_{i_0i_0}^2 a_{j_0j_0}^2 b_{i_0i_0}^2 b_{j_0j_0}^2 \rho^2(J_A^{(2)}) \rho^2(J_B^{(2)}) \right)^{\frac{1}{2}} = \gamma_{i_0j_0}^{(2)}. \end{aligned}$$

Then, we have

$$|\lambda - a_{i_0i_0}b_{i_0i_0}| |\lambda - a_{j_0j_0}b_{j_0j_0}| \leq \gamma_{i_0j_0}^{(2)}.$$

Since  $0 < \lambda < a_{ii}b_{ii}, \forall i \in N$ , then

$$(\lambda - a_{i_0i_0}b_{i_0i_0})(\lambda - a_{j_0j_0}b_{j_0j_0}) \leq \gamma_{i_0j_0}^{(2)}.$$

Hence,

$$\lambda \geq \frac{1}{2} \left\{ a_{i_0i_0}b_{i_0i_0} + a_{j_0j_0}b_{j_0j_0} - \left[ (a_{i_0i_0}b_{i_0i_0} - a_{j_0j_0}b_{j_0j_0})^2 + 4\gamma_{i_0j_0}^{(2)} \right]^{\frac{1}{2}} \right\},$$

*i.e.*,

$$\begin{aligned}\tau(A \star B) &\geq \frac{1}{2} \left\{ a_{i_0 i_0} b_{i_0 i_0} + a_{j_0 j_0} b_{j_0 j_0} - \left[ (a_{i_0 i_0} b_{i_0 i_0} - a_{j_0 j_0} b_{j_0 j_0})^2 + 4\gamma_{i_0 j_0}^{(2)} \right]^{\frac{1}{2}} \right\} \\ &\geq \min_{i \neq j} \frac{1}{2} \left\{ a_{ii} b_{ii} + a_{jj} b_{jj} - \left[ (a_{ii} b_{ii} - a_{jj} b_{jj})^2 + 4\gamma_{ij}^{(2)} \right]^{\frac{1}{2}} \right\}.\end{aligned}$$

(2) Now, assume that  $A \star B$  is reducible. It is well known that a matrix in  $Z_n$  is a nonsingular  $M$ -matrix if and only if all its leading principal minors are positive (see [11]). If we denote by  $T = (t_{ij})$  the  $n \times n$  permutation matrix with  $t_{12} = t_{23} = \dots = t_{n-1,n} = t_{n1} = 1$ , the remaining  $t_{ij}$  zero, then both  $A - \epsilon T$  and  $B - \epsilon T$  are irreducible nonsingular  $M$ -matrix for any chosen positive real number  $\epsilon$ , sufficiently small such that all the leading principal minors of both  $A - \epsilon T$  and  $B - \epsilon T$  are positive. Now, we substitute  $A - \epsilon T$  and  $B - \epsilon T$  for  $A$  and  $B$ , respectively, in the previous case, and then letting  $\epsilon \rightarrow 0$ , the result follows by continuity.

**Remark 1.** By Lemma 2, the bound in Theorem 1 is better than that in Theorem 4 of [8] and Theorem 2 of [7].

**Example 1.** Let

$$A = \begin{pmatrix} 4 & -1 & -1 & -1 \\ -2 & 5 & -1 & -1 \\ 0 & -2 & 4 & -1 \\ -1 & -1 & -1 & 4 \end{pmatrix}, \quad B = \begin{pmatrix} 1 & -0.5 & 0 & 0 \\ -0.5 & 1 & -0.5 & 0 \\ 0 & -0.5 & 1 & -0.5 \\ 0 & 0 & -0.5 & 1 \end{pmatrix}.$$

By calculating with Matlab 7.1, it is easy to show that  $\tau(A \star B) = 3.2296$ .

Applying Theorem 4 of [4], Theorem 3.1 of [5], Theorem 2 of [7], and Theorem 3.1 of [8], we have  $\tau(A \star B) \geq 1.5239$ ,  $\tau(A \star B) \geq 2.4333$ ,  $\tau(A \star B) \geq 1.5239$ , and  $\tau(A \star B) \geq 2.9779$ , respectively. But, if we apply Theorem 1, we have

$$\tau(A \star B) \geq \min_{i \neq j} \frac{1}{2} \left\{ a_{ii} b_{ii} + a_{jj} b_{jj} - \left[ (a_{ii} b_{ii} - a_{jj} b_{jj})^2 + 4\gamma_{ij}^{(2)} \right]^{\frac{1}{2}} \right\} = 2.9833.$$

The numerical example shows that the bound in Theorem 1 is better than that in Theorem 4 of [4], Theorem 3.1 of [5], Theorem 2 of [7], and Theorem 3.1 of [8].

### 3. Inequalities for the Hadamard Product of Two Nonnegative Matrices

In this section, we will give a new upper bound of  $\rho(A \circ B)$  for nonnegative matrices  $A$  and  $B$ . Similar to [7], for  $A = (a_{ij}) \geq 0$ , write  $Q = A - D$ , where  $D = \text{diag}(a_{ii})$ . We denote  $J'_A = D_1^{-1}Q$  with  $D_1 = \text{diag}(d_{ii})$ , where

$$d_{ii} = \begin{cases} a_{ii}, & \text{if } a_{ii} \neq 0, \\ 1, & \text{if } a_{ii} = 0. \end{cases}$$

Note that  $J'_A$  is nonnegative, and  $J'_A = A$  if  $a_{ii} = 0$ ,  $\forall i \in N$ . For  $B = (b_{ij}) \geq 0$ , let  $D_2 = \text{diag}(\delta_{ii})$ , where

$$\delta_{ii} = \begin{cases} b_{ii}, & \text{if } b_{ii} \neq 0, \\ 1, & \text{if } b_{ii} = 0. \end{cases}$$

Similarly, the nonnegative matrix  $J'_B$  is defined.

**Lemma 3.** [2] Let  $A, B \in \mathbb{R}^{n \times n}$ , and let  $D, E \in \mathbb{R}^{n \times n}$  be diagonal matrices. Then

$$D(A \circ B)E = (DAE) \circ B = (DA) \circ (BE) = (AE) \circ (DB) = A \circ (DBE).$$

**Lemma 4.** [12] Let  $A = (a_{ij}) \in \mathbb{R}^{n \times n}$  be a nonnegative matrix. Then

$$\rho(A) \leq \max_{i \neq j} \frac{1}{2} \left\{ a_{ii} + a_{jj} + \left[ (a_{ii} - a_{jj})^2 + 4 \sum_{k \neq i} a_{ik} \sum_{k \neq j} a_{jk} \right]^{\frac{1}{2}} \right\}.$$

**Theorem 2.** Let  $A = (a_{ij}), B = (b_{ij}) \in \mathbb{R}^{n \times n}$ ,  $A \geq 0$  and  $B \geq 0$ . Then

1) If  $a_{ii}b_{ii} \neq 0, \forall i \in N$ , then

$$\rho(A \circ B) \leq \max_{i \neq j} \frac{1}{2} \left\{ a_{ii}b_{ii} + a_{jj}b_{jj} + \left[ (a_{ii}b_{ii} - a_{jj}b_{jj})^2 + 4\eta_{ij}^{(2)} \right]^{\frac{1}{2}} \right\}, \quad (9)$$

where  $\eta_{ij}^{(2)} = a_{ii}a_{jj}b_{ii}b_{jj}\rho(J_A^{(2)})\rho(J_B^{(2)})$ ,  $i, j \in N$ .

2) If  $a_{i_0i_0} \neq 0$  and  $a_{j_0j_0} \neq 0$  or  $b_{i_0i_0} \neq 0$  and  $b_{j_0j_0} \neq 0$  for some  $i_0, j_0$ , but  $a_{ii}b_{ii} = 0, \forall i \in N$ , then

$$\rho(A \circ B) \leq \left( \rho(J_A^{(2)})\rho(J_B^{(2)}) \right)^{\frac{1}{2}} \max_{i \neq j} \left\{ (a_{ii}a_{jj})^{\frac{1}{2}}, (b_{ii}b_{jj})^{\frac{1}{2}} \right\}. \quad (10)$$

3) If  $a_{ii} = 0$  and  $b_{ii} = 0, \forall i \in N$ , then

$$\rho(A \circ B) \leq \left( \rho(J_A^{(2)})\rho(J_B^{(2)}) \right)^{\frac{1}{2}}. \quad (11)$$

4) If  $a_{i_0i_0}b_{i_0i_0} \neq 0$  and  $a_{j_0j_0}b_{j_0j_0} \neq 0$  for some  $i_0, j_0$ , then the upper bound of  $\rho(A \circ B)$  is the maximum value of the upper bounds of the inequalities in (9)-(11).

*Proof.* It is evident that 4) holds with equality for  $n = 1$ . Next, we assume that  $n \geq 2$ .

(1) First, we assume that  $A \circ B$  is irreducible matrix, then  $A$  and  $B$  are irreducible. Obviously  $J'_A$  and  $J'_B$  are also irreducible and nonnegative, so  $J_A^{(2)}$  and  $J_B^{(2)}$  are nonnegative irreducible matrices. Then there exist two positive vectors  $\hat{u} = (\hat{u}_i)$  and  $\hat{v} = (\hat{v}_i)$  such that  $J_A^{(2)}\hat{u} = \rho(J_A^{(2)})\hat{u}$  and  $J_B^{(2)}\hat{v} = \rho(J_B^{(2)})\hat{v}$ . Let

$$u = (u_i) = \hat{u}^{\left(\frac{1}{2}\right)} = \left( \hat{u}_i^{\frac{1}{2}} \right), \quad v = (v_i) = \hat{v}^{\left(\frac{1}{2}\right)} = \left( \hat{v}_i^{\frac{1}{2}} \right).$$

Then we have  $J_A^{(2)}u^{(2)} = \rho(J_A^{(2)})u^{(2)}$  and  $J_B^{(2)}v^{(2)} = \rho(J_B^{(2)})v^{(2)}$ , that is

$$\sum_{j \neq i} \frac{a_{ij}^2 u_j^2}{u_i^2} = d_{ii}^2 \rho(J_A^{(2)}), \quad \sum_{j \neq i} \frac{b_{ij}^2 v_j^2}{v_i^2} = \delta_{ii}^2 \rho(J_B^{(2)}).$$

Let  $\hat{A} = (\hat{a}_{ij}) = U^{-1}AU$  and  $\hat{B} = (\hat{b}_{ij}) = V^{-1}BV$  in which  $U$  and  $V$  are the nonsingular diagonal matrices  $U = \text{diag}(u_1, u_2, \dots, u_n)$  and  $V = \text{diag}(v_1, v_2, \dots, v_n)$ . Then we have

$$\hat{A} = (\hat{a}_{ij}) = U^{-1}AU = \begin{pmatrix} a_{11} & \frac{a_{12}u_2}{u_1} & \dots & \frac{a_{1n}u_n}{u_1} \\ \frac{a_{21}u_1}{u_2} & a_{22} & \dots & \frac{a_{2n}u_n}{u_2} \\ \vdots & \vdots & \ddots & \vdots \\ \frac{a_{n1}u_1}{u_n} & \frac{a_{n2}u_2}{u_n} & \dots & a_{nn} \end{pmatrix},$$

$$\hat{B} = (\hat{b}_{ij}) = V^{-1}BV = \begin{pmatrix} b_{11} & \frac{b_{12}v_2}{v_1} & \dots & \frac{b_{1n}v_n}{v_1} \\ \frac{b_{21}v_1}{v_2} & b_{22} & \dots & \frac{b_{2n}v_n}{v_2} \\ \vdots & \vdots & \ddots & \vdots \\ \frac{b_{n1}v_1}{v_n} & \frac{b_{n2}v_2}{v_n} & \dots & b_{nn} \end{pmatrix}.$$

It is easy to see that  $\hat{A}$ ,  $\hat{B}$ , and  $VU$  are nonsingular since  $V$  and  $U$  are. From Lemma 4, we have

$$(VU)^{-1}(A \circ B)(VU) = U^{-1}V^{-1}(A \circ B)VU = (U^{-1}AU) \circ (V^{-1}BV) = \hat{A} \circ \hat{B}.$$

Thus, we obtain  $\rho(A \circ B) = \rho(\hat{A} \circ \hat{B})$ , and

$$\hat{A} \circ \hat{B} = (\hat{c}_{ij}) = \begin{pmatrix} a_{11}b_{11} & \frac{a_{12}b_{12}u_2v_2}{u_1v_1} & \dots & \frac{a_{1n}b_{1n}u_nv_n}{u_1v_1} \\ \frac{a_{21}b_{21}u_1v_1}{u_2v_2} & a_{22}b_{22} & \dots & \frac{a_{2n}b_{2n}u_nv_n}{u_2v_2} \\ \vdots & \vdots & \ddots & \vdots \\ \frac{a_{n1}b_{n1}u_1v_1}{u_nv_n} & \frac{a_{n2}b_{n2}u_2v_2}{u_nv_n} & \dots & a_{nn}b_{nn} \end{pmatrix}.$$

We next consider the minimum eigenvalue  $\rho(\hat{A} \circ \hat{B})$  of  $\hat{A} \circ \hat{B}$ . For nonnegative irreducible matrices  $\hat{A}$  and  $\hat{B}$ , by definition of the Hadamard product of  $\hat{A}$  and  $\hat{B}$ , Hölder's inequality, and Lemma 5, we have

$$\begin{aligned} \rho(\hat{A} \circ \hat{B}) &\leq \max_{i \neq j} \frac{1}{2} \left\{ \hat{c}_{ii} + \hat{c}_{jj} + \left[ (\hat{c}_{ii} - \hat{c}_{jj})^2 + 4 \sum_{t \neq i} \hat{c}_{it} \sum_{t \neq j} \hat{c}_{jt} \right]^{\frac{1}{2}} \right\} \\ &= \max_{i \neq j} \frac{1}{2} \left\{ a_{ii}b_{ii} + a_{jj}b_{jj} + \left[ (a_{ii}b_{ii} - a_{jj}b_{jj})^2 + 4 \sum_{t \neq i} \frac{a_{it}b_{it}u_tv_t}{u_iv_i} \sum_{t \neq j} \frac{a_{jt}b_{jt}u_tv_t}{u_jv_j} \right]^{\frac{1}{2}} \right\} \\ &\leq \max_{i \neq j} \frac{1}{2} \left\{ a_{ii}b_{ii} + a_{jj}b_{jj} + \left[ (a_{ii}b_{ii} - a_{jj}b_{jj})^2 + 4 \left( \sum_{t \neq i} \frac{a_{it}^2 u_t^2}{u_i^2} \sum_{t \neq i} \frac{b_{it}^2 v_t^2}{v_i^2} \sum_{t \neq j} \frac{a_{jt}^2 u_t^2}{u_j^2} \sum_{t \neq j} \frac{b_{jt}^2 v_t^2}{v_j^2} \right)^{\frac{1}{2}} \right]^{\frac{1}{2}} \right\} \\ &= \max_{i \neq j} \frac{1}{2} \left\{ a_{ii}b_{ii} + a_{jj}b_{jj} + \left[ (a_{ii}b_{ii} - a_{jj}b_{jj})^2 + 4d_{ii}d_{jj}\delta_{ii}\delta_{jj}\rho(J_A^{(2)})\rho(J_B^{(2)}) \right]^{\frac{1}{2}} \right\}. \end{aligned}$$

Thus, we obtain

1) If  $a_{ii}b_{ii} \neq 0, \forall i \in N$ , then

$$\rho(A \circ B) \leq \max_{i \neq j} \frac{1}{2} \left\{ a_{ii}b_{ii} + a_{jj}b_{jj} + \left[ (a_{ii}b_{ii} - a_{jj}b_{jj})^2 + 4\eta_{ij}^{(2)} \right]^{\frac{1}{2}} \right\}.$$

2) If  $a_{i_0 i_0} \neq 0$  and  $a_{j_0 j_0} \neq 0$  or  $b_{i_0 i_0} \neq 0$  and  $b_{j_0 j_0} \neq 0$  for some  $i_0, j_0$ , but  $a_{ii}b_{ii} = 0, \forall i \in N$ , then

$$\rho(A \circ B) \leq \left( \rho(J_A^{(2)})\rho(J_B^{(2)}) \right)^{\frac{1}{2}} \max_{i \neq j} \left\{ (a_{ii}a_{jj})^{\frac{1}{2}}, (b_{ii}b_{jj})^{\frac{1}{2}} \right\}.$$

3) If  $a_{ii} = 0$  and  $b_{ii} = 0, \forall i \in N$ , then

$$\rho(A \circ B) \leq \left( \rho(J_A^{(2)})\rho(J_B^{(2)}) \right)^{\frac{1}{2}}.$$

4) If  $a_{i_0 i_0} b_{i_0 i_0} \neq 0$  and  $a_{j_0 j_0} b_{j_0 j_0} \neq 0$  for some  $i_0, j_0$ , then the upper bound of  $\rho(A \circ B)$  is the maximum value of the upper bounds of the inequalities in (9)-(11).

(2) Now, we assume that  $A \circ B$  is reducible. If we denote by  $T = (t_{ij})$  the  $n \times n$  permutation matrix with  $t_{12} = t_{23} = \dots = t_{n-1,n} = t_{n1} = 1$ , the remaining  $t_{ij} = 0$ , then both  $A + \epsilon T$  and  $B + \epsilon T$  are irreducible nonsingular matrices for any chosen positive real number  $\epsilon$ . Now, we substitute  $A + \epsilon T$  and  $B + \epsilon T$  for  $A$  and  $B$ , respectively, in the previous case, and then letting  $\epsilon \rightarrow 0$ , the result follows by continuity.

**Remark 2.** By Lemma 2, the bound in Theorem 2 is better than that in Theorem 6 of [6] and Theorem 3 of [9].

**Example 2.** Let

$$A = \begin{pmatrix} 2 & 0 & 1 & 1 \\ 1 & 4 & 0.5 & 0.5 \\ 1 & 0 & 3 & 0.5 \\ 0.5 & 1 & 1 & 2 \end{pmatrix}, \quad B = \begin{pmatrix} 2 & 0.5 & 0.5 & 0.5 \\ 1 & 1 & 1 & 1 \\ 0.5 & 0 & 2 & 0.5 \\ 0 & 1 & 1 & 2 \end{pmatrix}.$$

By calculation with Matlab 7.1, we have  $\rho(J'_A) = 0.8182$ ,  $\rho(J'_B) = 1.1258$ ,  $\rho(J_A^{(2)}) = 0.3047$ ,  $\rho(J_B^{(2)}) = 0.6263$ , and  $\rho(A \circ B) = 6.3365$ .

If we apply Theorem 6 of [4], Theorem 3 of [7], and Theorem 2.2 of [9], we have  $\rho(A \circ B) \leq 11.5266$ ,  $\rho(A \circ B) \leq 9.6221$ , and  $\rho(A \circ B) \leq 9.4116$ , respectively. But, if we apply Theorem 2, we have

$$\rho(A \circ B) \leq \max_{i \neq j} \frac{1}{2} \left\{ a_{ii} b_{ii} + a_{jj} b_{jj} + \left[ (a_{ii} b_{ii} - a_{jj} b_{jj})^2 + 4 \eta_{ij}^{(2)} \right]^{\frac{1}{2}} \right\} = 7.3620.$$

The numerical example shows that the bound in Theorem 2 is better than that in Theorem 6 of [4], Theorem 3 of [7], and Theorem 2.2 of [9].

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