A Note on Computing the Inverse and the Determinant of a Pentadiagonal Toeplitz Matrix in Signal Processing

Xueling Liu and Youquan Wang

1 School of Electrical and Electronic Engineering, Shandong University of Technology, Zibo, 255049, Shandong, People's Republic of China
2 Department of Mechanical and Electrical Engineering, Jining Polytechnic, Jining, 272037, Shandong, People's Republic

Abstract: Pentadiagonal Toeplitz systems of linear equations arise in many application areas and have been well studied over the past years. The invertibility of nonsingular pentadiagonal Toeplitz matrices has been quite actively investigated in different fields of applied linear algebra. In this study, we provide a necessary and sufficient condition on which pentadiagonal Toeplitz matrix, present an algorithm for calculating the determinant of a pentadiagonal Toeplitz matrix and propose a fast algorithm for computing the inverse of a pentadiagonal Toeplitz matrix.

Key words: Lyapunov stability, toeplitz matrix, pentadiagonal, fast algorithm, inverse, determinant

INTRODUCTION

Because of the structure and many good properties of pentadiagonal Toeplitz matrices, they have in recent years become one of the most important and active research field of applied mathematics and computational mathematics. They have been applied in many areas such as numerical solution of ordinary and partial differential equations, interpolation problems, boundary value problems and have a wide range of interesting applications as an important class of special matrices.

Consider the following $n \times n$ pentadiagonal matrix in this study:

\[
\begin{bmatrix}
    a & b & 0 & 0 & \cdots & 0 \\
    c & a & b & 0 & \cdots & 0 \\
    d & c & a & b & \cdots & 0 \\
    \vdots & \vdots & \vdots & \vdots & \ddots & \vdots \\
    d & c & a & b & \cdots & a \\
    d & c & a & b & \cdots & c \\
\end{bmatrix}
\]  

(1.1)

In (McNally et al., 2008; McNally, 2010) and (Nemani, 2010), the authors derived a new algorithm for solving symmetric pentadiagonal Toeplitz systems of linear equations based upon a technique used in (McNally et al., 2000) for tridiagonal Toeplitz systems. Based on the idea of a system perturbation followed by corrections, Nemani (Nemani, 2010) proposed a fast algorithm to solve the Toeplitz pentadiagonal system $Ax = f$. Jeffrey M. McNally, L.-E. Garey, R.E. Shaw presented relevant background from these methods and then introduce an in processor scalable communication-less approximation algorithm for solving a diagonally dominant tridiagonal Toeplitz system of linear equations. In (Lv et al., 2008) presented an algorithm with the cost of $9n+3$ for calculating the determinant of a pentadiagonal Toeplitz matrix and an algorithm for calculating the inverse of a pentadiagonal Toeplitz matrix.

Motivated by the above, in this study, we provide a necessary and sufficient condition on which pentadiagonal Toeplitz matrix, present an algorithm for calculating the determinant of a pentadiagonal Toeplitz matrix and propose a fast algorithm for computing the inverse of a pentadiagonal Toeplitz matrix.

In this study, $e_i = (0, \ldots, 1, 0, \ldots, 0)^T$, $1$ at the $i$-th coordinate. $A^T$ corresponds to the transpose matrix of $A$. Without loss of generality, we suppose $n \geq 11$.

PRELIMINARY NOTES

In this section, we present some lemmas that are important to our main results.

Lemma 2.1: Let matrix $T$ be an $n \times n$ Toeplitz matrix:

\[
A = \begin{bmatrix}
    1 & & & \\
    t_1 & 1 & & \\
    & \ddots & \ddots & \\
    & & t_2 & 1 \\
    & & & t_{n-1} & t_1 & 1 \\
\end{bmatrix}
\]

Corresponding Author: Xueling Liu, School of Electrical and Electronic Engineering, Shandong University of Technology, Zibo, 255049, Shandong, People's Republic of China
then the inverse of $T$ be an $n \times n$ Toeplitz matrix also and:

$$
T^{-1} = \begin{bmatrix}
1 & a_1 & 0 & \cdots & a_{n-1} & 0 \\
0 & 1 & a_1 & \cdots & 0 & a_{n-1} \\
0 & 0 & 1 & \cdots & a_1 & 0 \\
\vdots & \vdots & \vdots & \ddots & \vdots & \vdots \\
a_{n-1} & a_{n-2} & a_{n-3} & \cdots & 1 & a_1 \\
a_n & a_{n-1} & a_{n-2} & \cdots & a_1 & \cdots \\
\end{bmatrix}
$$

where $a_i = t_i$:

$$
a_j = -t_j + \sum_{k=0}^{j-2} a_k t_{j-k}
$$
j $\geq$ 2.

**Lemma 2.2:** (Fan and Qian, 1994) Let:

$$
M = \begin{bmatrix}
A & B \\
C & D
\end{bmatrix}
$$

is an $n \times n$ matrix, $B$ is an $n \times m$ matrix, $c$ is an $m \times n$ matrix, $D$ is an $m \times m$ matrix. If $A$ is invertible, then $M$ is invertible if and only if $D-CA^{-1}B$ is invertible and:

$$
M^{-1} = \begin{bmatrix}
A^{-1} + A^{-1}B(D-CA^{-1}B)^{-1}CA^{-1} & -A^{-1}B(D-CA^{-1}B)^{-1} \\
-(D-CA^{-1}B)^{-1}CA^{-1} & (D-CA^{-1}B)^{-1}
\end{bmatrix}
$$

**MAIN RESULTS**

In this study, without loss of generality, suppose that the pentadiagonal matrix $A$ is nonsingular.

Decompose the pentadiagonal Toeplitz matrix $A$ as the following perturbation:

$$
A = MK^{n-2}
$$

(21)

Let:

$$
K = \begin{bmatrix}
0 & 1 \\
1 & 0 \\
1 & 0 \\
\vdots & \vdots \\
1 & 0 \\
\end{bmatrix}
$$

$$
M = \begin{bmatrix}
1 & b & a \\
0 & 1 & b & a \\
0 & 0 & 1 & b & a \\
\vdots & \vdots & \vdots & \ddots & \vdots \\
0 & 0 & 0 & \cdots & 1 & b \\
\end{bmatrix}
$$

where $T$ is an $(n-2) \times (n-2)$ matrix, $B$ is an $(n-2) \times 2$ matrix, $c$ is an $2 \times (n-2)$ matrix and:

It is easy to see $T$ is invertible and by Lemma 2.1:

$$
T^{-1} = \begin{bmatrix}
1 \\
0 \\
0 \\
0 \\
\vdots \\
0 \\
a_n & a_{n-1} & \cdots & a_1 & 0 \\
\end{bmatrix}
$$

Where:

$$
a_1 = -a_0, a_2 = -(b + a_1), \\
a_3 = -(c + ba_1 + a_2), a_4 = -(d + ca_1 + ba_2 + a_3), \\
a_5 = -(da_1 + ca_2 + ba_3 + a_4), \ldots
$$

Let $N = B^T J^T B$. By above, it is easy to compute that:

$$
N = \begin{bmatrix} m_1 & m_2 \\ m_3 & m_4 \end{bmatrix}
$$

Where:

$$
m_1 = a_0 + a_{n-1}, \\
m_2 = a_1, \\
m_3 = -a_0 a_1 + 2a_2 + a_{n-1},
$$

then $M$ is invertible and:

$$
M^{-1} = \begin{bmatrix}
T^{-1} - T^{-1}BN^{-1}B^T J^T & T^{-1}BN^{-1} \\
N^{-1}B^T J^T & -N^{-1}
\end{bmatrix}
$$

So:

$$
A^{-1} = K^T \begin{bmatrix}
T^{-1} - T^{-1}BN^{-1}B^T J^T & T^{-1}BN^{-1} \\
N^{-1}B^T J^T & -N^{-1}
\end{bmatrix}
$$
Thus, we have the following conclusion:

Theorem: Let $A$ be a nonsingular pentadiagonal Toeplitz matrix and $A = MK^{n^2}$. Partition $M$ as:

$$
M = \begin{bmatrix} T & B \\ C & 0 \end{bmatrix}
$$

where, $M$, $T$, $B$, $C$, and $J$ are as above. Then:

- $A$ is invertible if and only if:
  $$m_1^2 - m_2 m_3 \neq 0$$

- $\det A = (-1)^n (m_1^2 - m_2 m_3)$

- $A^{-1} = K^2 \begin{bmatrix} T^{\top} - T^{\top} B N^{-1} & T^{\top} B N^{-1} \\ N^{-1} B^{\top} T^{\top} J^{-1} & -N^{-1} \end{bmatrix}$

**Proof:** Now we need to prove (2) only.

By the multiplication of block matrix, we have:

$$
\begin{bmatrix}
E_{n-3} & 0 \\
-CT^{\top} & E_2 \\
\end{bmatrix}
\begin{bmatrix} T & B \\ C & 0 \end{bmatrix}
= \begin{bmatrix} T & B \\ 0 & -CT^{\top} B \end{bmatrix}
$$

So:

$$
\begin{bmatrix}
E_{n-2} & 0 \\
-CT^{\top} & E_2 \\
\end{bmatrix}
\begin{bmatrix} T & B \\ C & 0 \end{bmatrix}
= \begin{bmatrix} T & B \\ 0 & -CT^{\top} B \end{bmatrix}
$$

Hence:

$$
\det \begin{bmatrix}
E_{n-2} & 0 \\
-CT^{\top} & E_2 \\
\end{bmatrix}
\det \begin{bmatrix} T & B \\ C & 0 \end{bmatrix}
= \det \begin{bmatrix} T & B \\ 0 & -CT^{\top} B \end{bmatrix}
$$

Since:

$$
\det \begin{bmatrix}
E_{n-2} & 0 \\
-CT^{\top} & E_2 \\
\end{bmatrix}
= 1 \det T = 1
$$

So:

$$
\det M = (-1)^n \det (B^{\top} T^{\top} B)
$$

Finally, we have:

$$
\det A = \det (MK^{n^2}) = \det M = (-1)^n (m_1^2 - m_2 m_3)
$$

The proof is complete.

According to the deduction above, we have the following algorithm:

**Algorithm 1:**

- **Step 1:** Using Lemma 2.1, calculate:

$$
T^{\top} = \begin{bmatrix} 1 \\
a_1 & 1 \\
a_2 & a_1 \\
a_3 & \ddots \\
0 & \ddots & a_2 & a_1 & 1 \end{bmatrix}
$$

- **Step 2:** Calculate $m_1$, $m_2$, $m_3$

- **Step 3:** Calculate $\det A = (-1)^n (m_1^2 - m_2 m_3)$

**Algorithm 2:**

- **Step 1 Using Lemma 2.1, calculate:**

$$
T^{\top} = \begin{bmatrix} 1 \\
a_1 & 1 \\
a_2 & a_1 \\
a_3 & \ddots \\
0 & \ddots & a_2 & a_1 & 1 \end{bmatrix}
$$

- **Step 2:** Calculate:

$$
A^{-1} = K^2 \begin{bmatrix} T^{\top} - T^{\top} B N^{-1} & T^{\top} B N^{-1} \\ N^{-1} B^{\top} T^{\top} J^{-1} & -N^{-1} \end{bmatrix}
$$

**NUMERICAL EXAMPLE**

This section gives an example to illustrate our results. All the following tests are performed by MATLAB 7.0.

Example 1: Given $a = 0$, $b = 1$, $c = 0$, $d = 1$ and $n = 11$, that is:

$$
A = \begin{bmatrix} 1 & 1 & 1 \\
0 & 1 & 0 \\
1 & 0 & 1 \\
1 & 0 & 1 \\
1 & 0 & 1 \end{bmatrix}
$$

$$
M = \begin{bmatrix} 1 & 1 & 0 \\
0 & 1 & 0 \\
1 & 0 & 1 \\
0 & 1 & 0 \end{bmatrix}
$$
By Lemma 2.1, we have:

So:

So:

By Lemma 2.1, we have:

Example 2: Given \( \alpha = 0, b = 2, c = 0, d = 1 \) and \( n = 11 \), that is:

\[
T = \begin{bmatrix}
1 & 0 & 1 \\
0 & 1 & 0 \\
1 & 0 & 1 \\
0 & 1 & 0 \\
1 & 0 & 1 \\
0 & 1 & 0 \\
1 & 0 & 1 \\
0 & 1 & 0 \\
1 & 0 & 1 \\
0 & 1 & 0 \\
1 & 0 & 1 \\
0 & 1 & 0 
\end{bmatrix}
\]

\[
A = \begin{bmatrix}
2 & 0 & 1 \\
0 & 2 & 0 \\
1 & 0 & 2 \\
\end{bmatrix}
\]

\[
B = \begin{bmatrix}
1 & 0 \\
0 & 1 \\
0 & 0 \\
0 & 0 \\
0 & 0 \\
0 & 0 \\
0 & 0 \\
0 & 0 \\
\end{bmatrix}
\]

\[
M = \begin{bmatrix}
1 & 2 & 0 \\
0 & 1 & 2 \\
2 & 0 & 1 \\
0 & 2 & 0 \\
\end{bmatrix}
\]

\[
T^{-1} = \begin{bmatrix}
1 & 0 \\
0 & 1 \\
0 & 0 \\
0 & 0 \\
0 & 0 \\
0 & 0 \\
0 & 0 \\
0 & 0 \\
\end{bmatrix}
\]

\[
N = \begin{bmatrix}
m_1 & m_2 \\
m_3 & m_4 \\
\end{bmatrix}
\]

Where:

\[
m_2 = a^2 a_{10} + 2a a_{12} + a_{12} = 1
\]

\[
m_1 = a_2 + a_{10} = 0
\]

\[
m_2 = a_9 = 0, m_2 + m_3 = 0
\]

So, \( A \) is singular.

\[
T^{-1} = \begin{bmatrix}
1 & 0 & 1 \\
0 & 2 & 0 \\
1 & 0 & 2 \\
\end{bmatrix}
\]

\[
B = \begin{bmatrix}
0 & 0 \\
0 & 1 \\
0 & 0 \\
0 & 0 \\
0 & 0 \\
0 & 0 \\
0 & 0 \\
\end{bmatrix}
\]

By Lemma 2.1, we have:

Example 2: Given \( \alpha = 0, b = 2, c = 0, d = 1 \) and \( n = 11 \), that is:
\[ a_0 = 0, a_4 = -6, a_1 = 0, a_2 = 7 \]

\[ N = \begin{pmatrix} m_1 & m_2 \\ m_2 & m_3 \end{pmatrix} \]

Where:

\[ m_1 = \alpha_{ij} + \alpha_{ji}, m_2 = \alpha_{ij} = -6, m_3 = 7 \]

\[ N = \begin{pmatrix} 0 & -6 \\ 1 & 0 \end{pmatrix} N^{-1} = \begin{pmatrix} 0 & \frac{1}{7} \\ \frac{1}{42} & 0 \end{pmatrix} \]

\[ m_1 - m_3 m_2 = 42 \neq 0 \]

A is invertible:

- \[ \text{det } A = (-1)^{11} m_2, m_2 m_3 = -42 \]

\[ K^A = \begin{pmatrix} 5/7 & 0 & \cdots & 0 & 0 & -2/7 \\ 0 & 5/7 & \cdots & 0 & 0 & -2/7 \\ \vdots & \vdots & \ddots & \vdots & \vdots & \vdots \\ 0 & 0 & \cdots & 5/7 & 0 & -2/7 \\ 0 & 0 & \cdots & 0 & 5/7 & -2/7 \\ 0 & 0 & \cdots & 0 & 0 & 5/7 \end{pmatrix} \]

\[ K^A = \begin{pmatrix} \tau^4 - \tau^3 + \tau^2 - \tau + 1 & \tau^4 - \tau^3 + \tau^2 - \tau + 1 \\ \tau^4 - \tau^3 + \tau^2 - \tau + 1 & \tau^4 - \tau^3 + \tau^2 - \tau + 1 \end{pmatrix} \]

\[ 6/7 \ 0 \ 0 \ 0 \ 0 \ 0 \\
0 \ 5/7 \ 0 \ 0 \ 0 \ 0 \\
0 \ 0 \ 5/7 \ 0 \ 0 \ 0 \\
0 \ 0 \ 0 \ 5/7 \ 0 \ 0 \\
0 \ 0 \ 0 \ 0 \ 6/7 \ 0 \\
0 \ 0 \ 0 \ 0 \ 0 \ 5/7 \]

\[ 1/7 \ 0 \ 0 \ 0 \ 0 \ 0 \\
0 \ 1/7 \ 0 \ 0 \ 0 \ 0 \\
0 \ 0 \ 1/7 \ 0 \ 0 \ 0 \\
0 \ 0 \ 0 \ 1/7 \ 0 \ 0 \\
0 \ 0 \ 0 \ 0 \ 1/7 \ 0 \\
0 \ 0 \ 0 \ 0 \ 0 \ 1/7 \]

\[ 6/7 \ 0 \ 0 \ 0 \ 0 \ 0 \\
0 \ 5/7 \ 0 \ 0 \ 0 \ 0 \\
0 \ 0 \ 5/7 \ 0 \ 0 \ 0 \\
0 \ 0 \ 0 \ 5/7 \ 0 \ 0 \\
0 \ 0 \ 0 \ 0 \ 6/7 \ 0 \\
0 \ 0 \ 0 \ 0 \ 0 \ 5/7 \]

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