

On the Explicit Powers and the Inverse of One Type of Band Toeplitz Matrices

Mohamed Elouafi

Classes préparatoires aux grandes écoles d'ingénieurs
BP 3117, Souanni, Tangier, Morocco
med_elouafi@hotmail.com

Ahmed Driss Aiat Hadj

Classes préparatoires aux grandes écoles d'ingénieurs
Tangier, BP 3117, Souanni, Morocco
ait_hadj@yahoo.com

Abstract. We derive the general expression of the powers of one type of banded Toeplitz matrices.

Keywords: Toeplitz matrices, Chebyshev polynomials, Eigenvalues, Eigenvectors

1. INTRODUCTION

Toeplitz matrices emerge in plenty of applications and have been extensively studied for about a century. The literature on them is immense and ranges from thousands of articles in periodicals to huge monographs [1]. In many applications, the problem of computing integer powers of such matrices arise. In this paper we derive the general expression of the m th power ($m \in \mathbb{N}$) for one type of banded Toeplitz matrices. Similar expressions for tridiagonal [2] and pentadiagonal matrice [4, 5] are obtained as a special case. Moreover the inverse of such matrices is also derived provided that the matrix is nonsingular.

2. THE EIGENVALUES AND THE EIGENVECTORS OF THE MATRIX T

Consider the symmetric k -band Toeplitz matrix $T = (t_{i,j})_{1 \leq i,j \leq n}$

$$T = \begin{pmatrix} c & 0 & \dots & 1 & & \\ 0 & c & 0 & & \ddots & \\ \vdots & 0 & \ddots & & & 1 \\ 1 & & & & \ddots & \\ & \ddots & & \ddots & & 0 \\ & & 1 & & 0 & c \end{pmatrix},$$

such that:

$$t_{i,i} = c, \quad t_{i,i+k} = 1 = t_{i+k,i} \quad \text{and} \quad t_{i,j} = 0 \quad \text{if} \quad |i-j| \neq k,$$

where $c \in \mathbb{C}$ and n assumed to be of the form $n = ak + b$ for some $a, b \in \mathbb{N}$, $b \leq k - 1$.

We denote by U_m the m th degree *Chebyshev polynomial* of the second kind which satisfies the term recurrence relations

$$(2.1) \quad 2xU_m(x) = U_{m+1}(x) + U_{m-1}(x), \quad m = 1, 2, \dots,$$

with initial conditions $U_0(x) = 1$ and $U_1(x) = 2x$.

U_m is of degree m and it satisfies

$$(2.2) \quad U_m(\cos \theta) = \frac{\sin(m+1)\theta}{\sin \theta} \quad \text{for} \quad 0 < \theta < \pi.$$

By consequent the zeros of the polynomial U_m are $x_{m,j} = \cos \frac{j\pi}{m+1}$, $j = 1, \dots, m$.

Let us denotes $\lambda_j = c + 2 \cos \frac{j\pi}{a+2}$, $j = 1, \dots, a+1$, and $\mu_s = c + 2 \cos \frac{s\pi}{a+1}$, $s = 1, \dots, a$. Namely $\{\lambda_j\}$ and $\{\mu_s\}$ are respectively the zeros of the polynomial $U_{a+1}\left(\frac{x-c}{2}\right)$ and $U_a\left(\frac{x-c}{2}\right)$.

For $p = 0, \dots, b-1$ and $r = 1, \dots, a$ we denote by $V_{p,r}$ the column vector

$$(2.3) \quad V_{p,r} = \left[\delta_{p,i \bmod k} U_{\left[\frac{i}{k}\right]} \left(\cos \frac{r\pi}{a+2} \right) \right]_{0 \leq i \leq n-1}^T,$$

where δ is the *Kronecker's delta* symbol, $i \bmod k$ is the remainder of the euclidean division of i by k and $\left[\frac{i}{k}\right]$ is the greatest integer less or equal to $\frac{i}{k}$.

Similarly if $q = b, \dots, k-1$ and $s = 1, \dots, a+1$ we denote by $W_{q,s}$ the column vector

$$(2.4) \quad W_{q,s} = \left[\delta_{q,i \bmod k} U_{\left[\frac{i}{k}\right]} \left(\cos \frac{s\pi}{a+1} \right) \right]_{0 \leq i \leq n-1}^T.$$

Theorem 1. *We have for p, q, r, s :*

1. λ_r is an eigenvalue of the matrix T and $V_{p,r}$ is a corresponding eigenvector.
2. μ_s is an eigenvalue of the matrix T and $W_{q,s}$ is a corresponding eigenvector.

Proof. 1. The i th entry of the vector $TV_{p,r}$ is:

$$\begin{aligned} [TV_{p,r}]_i &= \sum_{j=1}^n t_{i,j} [V_{p,r}]_j \\ &= t_{i,i-k} \delta_{p,i-1 \bmod k} U_{\left[\frac{i-1}{k}-1\right]} \left(\cos \frac{r\pi}{a+2} \right) + \\ &\quad ct_{i,i-k} \delta_{p,i-1 \bmod k} U_{\left[\frac{i-1}{k}\right]} \left(\cos \frac{r\pi}{a+2} \right) + \\ &\quad t_{i,i+k} \delta_{p,i-1 \bmod k} U_{\left[\frac{i-1}{k}+1\right]} \left(\cos \frac{r\pi}{a+2} \right), \end{aligned}$$

with $t_{i,i-k} = 0$ if $i \leq k$ and $t_{i,i+k} = 0$ if $n < i+k$.

The result follows from the relations 2.1 by putting $x = \cos \frac{r\pi}{a+2}$ and $m = \left[\frac{i-1}{k}\right]$.

2. The proof is similar. ■

Theorem 2. *The characteristic polynomial of the matrix T is*

$$\det(xI_n - T) = \left[U_{a+1} \left(\frac{x-c}{2} \right) \right]^b \left[U_a \left(\frac{x-c}{2} \right) \right]^{k-b}.$$

Proof. $W_{q,s}$, $q = b, \dots, k-1$ are $k-b$ linearly independant eigenvectors of the matrix T . Hence μ_s is an eigenvalue of the matrix T of multiplicity at least $k-b$. Similarly $V_{p,r}$, $p = 0, \dots, b-1$ are b linearly independant eigenvectors of the matrix T , hence λ_r is an eigenvalue of the matrix T of multiplicity at least b . Obiouvlsy $\lambda_s \neq \mu_r$ for all r, s . The result follows from the fact that $n = ak+b = a(k-b)+(a+1)b$ and that the polynomials $U_{a+1} \left(\frac{x-c}{2} \right)$, $U_a \left(\frac{x-c}{2} \right)$ are monics. ■

Example 1. [3, 7]

Let the pentadiagonal Toeplitz matrix of order n

$$H_n(\alpha, \beta) = \begin{pmatrix} \alpha & 0 & \beta & 0 & \dots & 0 \\ 0 & \ddots & \ddots & \ddots & \ddots & \ddots \\ \beta & & & & & 0 \\ 0 & & & & & \beta \\ \vdots & \ddots & & & & 0 \\ 0 & \dots & 0 & \beta & 0 & \alpha \end{pmatrix}, \quad \alpha, \beta \in \mathbb{C}, \beta \neq 0.$$

If $n = 2p$, $p \geq 1$ then

$$\det(H_n(\alpha, \beta)) = \beta^n \left[U_p \left(\frac{\alpha}{2\beta} \right) \right]^2.$$

If $n = 2p + 1$, $p \geq 1$ then

$$\det(H_n(\alpha, \beta)) = \beta^n U_p \left(\frac{\alpha}{2\beta} \right) U_{p+1} \left(\frac{\alpha}{2\beta} \right).$$

3. AN EIGEN DECOMPOSITION OF THE MATRIX T

It follows from the proof of Theorem 2. that the matrix T is diagonalizable of the form $T = PJP^{-1}$, where J is the Jordan's form of T and P is the transforming matrix. Matrices J and P can be found provided eigenvalues and eigenvectors of the matrix T are known. Roughly speaking, J is the block diagonal matrix:

$$J = \begin{pmatrix} \lambda_1 I_b & & & & \\ & \ddots & & & \\ & & \lambda_{a+1} I_b & & \\ & & & \mu_1 I_{k-b} & \\ & & & & \ddots \\ & & & & & \mu_a I_{k-b} \end{pmatrix},$$

where I_N denotes the identity matrix of size N , and P is defined by his columns C_1, C_2, \dots, C_n obtained from the vectors $V_{p,r}, W_{q,s}$ following the order \preceq such that:

- i) $V_{p,r} \preceq W_{q,s}$.
- ii) $V_{p,r} \preceq V_{p',r'} \Leftrightarrow r < r'$ or $r = r'$ and $p \leq p'$.
- iii) $W_{q,s} \preceq W_{q',s'} \Leftrightarrow s < s'$ or $q = q'$ and $s \leq s'$.

Remark 1. Suppose that $P = (p_{i,j})_{1 \leq i,j \leq n}$. One can show that:

If $j \leq (a+1)b$:

Then we can write $j-1 = (r-1)b + p$, where $1 \leq r \leq a+1$ and $0 \leq p < b$. Hence $C_j = V_{p,r}$, and by consequent :

$$p_{i,j} = [V_{p,r}]_{i-1} = \delta_{p,i-1 \bmod k} U_{[\frac{i-1}{k}]} \left(\cos \frac{r\pi}{a+2} \right).$$

If $(a+1)b < j$:

Then we can write $j-1 - (a+1)b = (s-1)(k-b) + r$, where $1 \leq s \leq a$ and $b \leq q = r+b < k$. Hence $C_j = W_{q,s}$ and by consequent:

$$p_{i,j} = [W_{q,s}]_{i-1} = \delta_{q,i-1 \bmod k} U_{[\frac{i-1}{k}]} \left(\cos \frac{s\pi}{a+1} \right).$$

We shall now give the expression of the inverse P^{-1} . We need the following lemma:

Lemma 1 (Christoffel-Darboux formula). For all $m \geq 1$ we have:

1. $\sum_{i=0}^{m-1} U_i(x) U_i(y) = \frac{U_m(y) U_{m-1}(x) - U_m(x) U_{m-1}(y)}{2(y-x)}$ for $x \neq y$.
2. $\sum_{i=0}^{m-1} U_i(x) U_i(x) = \frac{1}{2} [U'_m(x) U_{m-1}(x) - U_m(x) U'_{m-1}(x)]$.

Proof. See [6]. ■

Lemma 2. We have:

1. $V_{p,r}^T \cdot W_{q,s} = 0$.
2. $V_{p,r}^T \cdot V_{p',r'} = \frac{\delta_{p,p'} \delta_{r,r'}}{2} U'_{a+1} \left(\cos \frac{r\pi}{a+2} \right) U_a \left(\cos \frac{r\pi}{a+2} \right)$.
3. $W_{q,s}^T \cdot W_{q',s'} = \frac{\delta_{q,q'} \delta_{s,s'}}{2} U'_a \left(\cos \frac{s\pi}{a+1} \right) U_{a-1} \left(\cos \frac{s\pi}{a+1} \right)$.

Proof. 1. $V_{p,r}^T \cdot W_{q,s} = \sum_{i=0}^{n-1} \delta_{p,i \bmod k} \delta_{q,i \bmod k} U_{[\frac{i}{k}]} \left(\cos \frac{r\pi}{a+2} \right) U_{[\frac{i}{k}]} \left(\cos \frac{s\pi}{a+1} \right)$.

Since $p < b$ and $q \geq b$ then $\delta_{p,i \bmod k} \delta_{q,i \bmod k} = 0$ for all i .

2. $V_{p,r}^T \cdot V_{p',r'} = \sum_{i=0}^{n-1} \delta_{p,i \bmod k} \delta_{p',i \bmod k} U_{[\frac{i}{k}]} \left(\cos \frac{r\pi}{a+2} \right) U_{[\frac{i}{k}]} \left(\cos \frac{r'\pi}{a+2} \right)$.

If $p \neq p'$ then $\delta_{p,i \bmod k} \delta_{p',i \bmod k} = 0$ for all i .

On the other hand, by Lemma 1:

$$V_{p,r}^T \cdot V_{p,r'} = \sum_{j=0}^a U_j \left(\cos \frac{r\pi}{a+2} \right) U_j \left(\cos \frac{r'\pi}{a+2} \right) = \frac{\delta_{r,r'}}{2} U'_{a+1} \left(\cos \frac{r\pi}{a+2} \right) U_a \left(\cos \frac{r\pi}{a+2} \right).$$

(Since $p < b$: $i = jk + p \leq n - 1 \Leftrightarrow j \leq a$)

$$3. W_{q,s}^T \cdot W_{q',s'} = \sum_{i=0}^{n-1} \delta_{q,i \bmod k} \delta_{q',i \bmod k} U_{[\frac{i}{k}]} \left(\cos \frac{s\pi}{a+1} \right) U_{[\frac{i}{k}]} \left(\cos \frac{s'\pi}{a+1} \right).$$

If $q \neq q'$ then $\delta_{q,i \bmod k} \delta_{q',i \bmod k} = 0$.

On the other hand, by Lemma 1:

$$W_{q,s}^T \cdot W_{q,s'} = \sum_{j=0}^{a-1} U_j \left(\cos \frac{s\pi}{a+1} \right) U_j \left(\cos \frac{s'\pi}{a+1} \right) = \frac{\delta_{s,s'}}{2} U'_a \left(\cos \frac{s\pi}{a+1} \right) U_{a-1} \left(\cos \frac{s\pi}{a+1} \right).$$

(Since $q \geq b$: $i = jk + q \leq n - 1 \Leftrightarrow j \leq a - 1$)

■

Corollary 1. Let C_1, C_2, \dots, C_n the columns of the matrix P , then:

1. $C_i^T \cdot C_j = 0$,
for all i, j such that $i \neq j$.
2. $C_j^T \cdot C_j = \frac{1}{2} U'_{a+1} \left(\cos \frac{r\pi}{a+2} \right) U_a \left(\cos \frac{r\pi}{a+2} \right)$,
for $j - 1 = b(r - 1) + p \leq (a + 1)b$, where $1 \leq r \leq a + 1$ and $0 \leq p < b$.
3. $C_j^T \cdot C_j = \frac{1}{2} U'_a \left(\cos \frac{s\pi}{a+1} \right) U_{a-1} \left(\cos \frac{s\pi}{a+1} \right)$,
for $j > (a + 1)b$ such that $j - 1 - (a + 1)b = (s - 1)(k - b) + r$, where
 $1 \leq s \leq a$ and $b \leq q = r + b < k$.

To determine the explicit expression of the inverse of the matrix P we must calculate $U'_{a+1} \left(\cos \frac{r\pi}{a+2} \right)$, $U_a \cos \left(\frac{r\pi}{a+2} \right)$, $U'_a \left(\cos \frac{s\pi}{a+1} \right)$ and $U_{a-1} \left(\cos \frac{s\pi}{a+1} \right)$.

First by the relation 2.2

$$U_a \left(\cos \frac{r\pi}{a+2} \right) = \frac{\sin \frac{r(a+1)\pi}{a+2}}{\sin \frac{r\pi}{a+2}} = (-1)^{r-1}.$$

and

$$U_{a-1} \left(\cos \frac{s\pi}{a+1} \right) = (-1)^{s-1}.$$

Differentiating the relation 2.2 with respect to θ we get:

$$\cos \theta U_i (\cos \theta) - \sin^2 \theta U'_i (\cos \theta) = (i + 1) \cos (i + 1) \theta.$$

Hence

$$U'_a \left(\cos \frac{s\pi}{a+1} \right) = \frac{(-1)^{s+1} (a+1)}{\sin^2 \frac{s\pi}{a+1}},$$

and

$$U'_{a+1} \left(\cos \frac{r\pi}{a+2} \right) = \frac{(-1)^{r+1} (a+2)}{\sin^2 \frac{r\pi}{a+2}}.$$

Theorem 3. Let $P^{-1} = (d_{i,j})_{1 \leq i,j \leq n}$ then $d_{i,j} = h_i p_{j,i}$, where

$$h_i = \frac{2}{a+2} \sin^2 \frac{r\pi}{a+2},$$

for $i-1 = b(r-1) + p < (a+1)b$, $1 \leq r \leq a+1$ and $0 \leq p < b$.
and

$$h_i = \frac{2}{a+1} \sin^2 \frac{s\pi}{a+1},$$

if $i > (a+1)b$ such that $i-1 - (a+1)b = (s-1)(k-b) + r$, $1 \leq s \leq a$ and $b \leq q = r+b < k$.

Proof. According to Corollary 1., the j th row of the matrix P^{-1} is $\gamma_j^{-1} C_j^T$, where

$$\gamma_j = \frac{1}{2} U'_{a+1} \left(\cos \frac{r\pi}{a+2} \right) U_a \left(\cos \frac{r\pi}{a+2} \right),$$

for $j-1 = b(r-1) + p < (a+1)b$, $1 \leq r \leq a+1$ and $0 \leq p < b$,
and

$$\gamma_j = \frac{1}{2} U'_a \left(\cos \frac{s\pi}{a+1} \right) U_{a-1} \left(\cos \frac{s\pi}{a+1} \right),$$

for $j > (a+1)b$ such that $j-1 - (a+1)b = (s-1)(k-b) + r$, $1 \leq s \leq a$ and $b \leq q = r+b < k$.

Hence:

If $j-1 = b(r-1) + p < (a+1)b$, $1 \leq r \leq a+1$ and $0 \leq p < b$, then

$$\gamma_j = \frac{a+2}{2 \sin^2 \frac{r\pi}{a+2}}$$

If $j > (a+1)b$ such that $j-1 - (a+1)b = (s-1)(k-b) + r$, $1 \leq s \leq a$ and $b \leq q = r+b < k$ then

$$\gamma_j = \frac{a+1}{2 \sin^2 \frac{s\pi}{a+1}}.$$

The result follows. ■

4. MAIN RESULT

Let $T^m = \left(t_{i,j}^{(m)} \right)_{1 \leq i,j \leq n}$ the m th power ($m \in \mathbb{N}$) of the matrix T , then $T^m = P J^m P^{-1}$.

The diagonal matrix $J = (k_{i,j})_{1 \leq i,j \leq n}$ is such that $k_{i,j} = 0$ if $i \neq j$ and:

If $j - 1 = b(r - 1) + p < (a + 1)b$, $1 \leq r \leq a + 1$ and $0 \leq p < b$, then $k_{j,j} = \lambda_r$.

If $j > (a + 1)b$ such that $j - 1 - (a + 1)b = (s - 1)(k - b) + r$, $1 \leq s \leq a$ and $b \leq q = r + b < k$ then $k_{j,j} = \mu_s$.

Theorem 4. Let $T^m = \left(t_{i,j}^{(m)} \right)_{1 \leq i,j \leq n}$ the m th power ($m \in \mathbb{N}$) of the matrix T , then:

$$(4.1) \quad t_{i,j}^{(m)} = \sum_{u=1}^n p_{i,u} p_{j,u} \gamma_u^m h_u,$$

where:

If $u \leq (a + 1)b$, $u - 1 = b(r - 1) + p$, $1 \leq r \leq a + 1$, $0 \leq p < b$, then:

$$\gamma_u = \lambda_r, \quad h_u = \frac{2}{a+2} \sin^2 \frac{r\pi}{a+2} \quad \text{and} \quad p_{i,u} = \delta_{p,i-1 \bmod k} U_{[\frac{i-1}{k}]} \left(\cos \frac{r\pi}{a+2} \right).$$

If $(a + 1)b < u$, $u - 1 - (a + 1)b = (s - 1)(k - b) + r$, $1 \leq s \leq a$ and $b \leq q = r + b < k$, then:

$$\gamma_u = \mu_s, \quad h_u = \frac{2}{a+1} \sin^2 \frac{s\pi}{a+1} \quad \text{and} \quad p_{i,u} = \delta_{q,i-1 \bmod k} U_{[\frac{i-1}{k}]} \left(\cos \frac{s\pi}{a+1} \right).$$

Remark 2. The matrix T is nonsingular if and only $\lambda_r \mu_s \neq 0$ for all r, s and the expression of the inverse $\left(t_{i,j}^{(-1)} \right)_{1 \leq i,j \leq n}$ is obtained from the expression 4.1 by putting $m = -1$.

5. EXAMPLES

Example 2. $k = 1$. Tridiagonal matrix [2].

Then $a = n$ and $b = 0$. Hence for $m \in \mathbb{N}$ (Or $m = -1$ if T is nonsingular)

$$\begin{aligned} t_{i,j}^{(m)} &= \frac{2}{n+1} \sum_{u=1}^n \left[c + 2 \cos \frac{u\pi}{n+1} \right]^m \sin^2 \frac{u\pi}{n+1} U_{i-1} \left(\cos \frac{u\pi}{n+1} \right) U_{j-1} \left(\cos \frac{u\pi}{n+1} \right) \\ &= \frac{2}{n+1} \sum_{u=1}^n \left[c + 2 \cos \frac{u\pi}{n+1} \right]^m \sin \frac{ui\pi}{n+1} \sin \frac{uj\pi}{n+1}. \end{aligned}$$

Example 3. $k = 2$. Pentadiagonal matrix [4, 5].

Case 1 ($n = 2a$, $a \in \mathbb{N}^*$). Hence $b = 0$.

We have for $i, j : p_{i,j} = \delta_{\overline{i-1}, \overline{j-1}} U_{[\frac{i-1}{2}]} \left(\cos \frac{\lceil \frac{1+j}{2} \rceil \pi}{a+1} \right)$,

where $\overline{u} = 0$ if u is even and $\overline{u} = 1$ if u is odd.

Hence:

$$p_{2r,2s} = U_{r-1} \left(\cos \frac{s\pi}{a+1} \right), \quad p_{2r+1,2s+1} = U_r \left(\cos \frac{(s+1)\pi}{a+1} \right) \text{ and } p_{i,j} = 0 \text{ if } \overline{i} \neq \overline{j}.$$

We deduce that if $\overline{i} \neq \overline{j}$ then $t_{i,j}^{(m)} = 0$. Moreover:

$$\begin{aligned} t_{2r,2s}^{(m)} &= \sum_{u=1}^n p_{2r,u} p_{2s,u} \gamma_u^m h_u \\ &= \sum_{v=1}^a h_{2v} p_{2r,2v} p_{2s,2v} \gamma_{2v}^m \\ &= \frac{2}{a+1} \sum_{v=1}^a \sin^2 \frac{v\pi}{a+1} U_{r-1} \left(\cos \frac{v\pi}{a+1} \right) U_{s-1} \left(\cos \frac{v\pi}{a+1} \right) \left[c + 2 \cos \frac{v\pi}{a+1} \right]^m \\ &= \frac{2}{a+1} \sum_{v=1}^a \sin \frac{rv\pi}{a+1} \sin \frac{sv\pi}{a+1} \left[c + 2 \cos \frac{v\pi}{a+1} \right]^m. \end{aligned}$$

and

$$\begin{aligned} t_{2r+1,2s+1}^{(m)} &= \sum_{u=1}^n h_u p_{2r+1,u} p_{2s+1,u} \gamma_u^m \\ &= \sum_{v=0}^{a-1} h_{2v+1} p_{2r+1,2v+1} p_{2s+1,2v+1} \gamma_{2v+1}^m \\ &= \frac{2}{a+1} \sum_{v=1}^a U_r \left(\cos \frac{v\pi}{a+1} \right) U_s \left(\cos \frac{v\pi}{a+1} \right) \left[c + 2 \cos \frac{v\pi}{a+1} \right]^m \sin^2 \frac{v\pi}{a+1} \\ &= \frac{2}{a+1} \sum_{v=1}^a \sin \frac{(r+1)v\pi}{a+1} \sin \frac{(s+1)v\pi}{a+1} \left[c + 2 \cos \frac{v\pi}{a+1} \right]^m. \end{aligned}$$

Case 2 ($n = 2a + 1$, $a \in \mathbb{N}^*$). Hence $b = 1$,

If $j \leq a + 1$ then $j - 1 = (r - 1)b + p$, with $p = 0$ and $r = j$.

We have:

$$p_{i,j} = \delta_{0,\overline{i-1}} U_{[\frac{i-1}{2}]} \left(\cos \frac{j\pi}{a+2} \right), \quad h_j = \frac{2}{a+2} \sin^2 \left(\frac{j\pi}{a+2} \right),$$

and $\gamma_j = c + 2 \cos \frac{j\pi}{a+2}$.

If $j > a + 1$ then $j - 1 - (a + 1) = (k - b)(s - 1) + r$ with $r = 0$ and $s = j - (a + 1)$.

Hence

$$p_{i,j} = \delta_{1,\overline{i-1}} U_{[\frac{i-1}{2}]} \left(\cos \frac{s\pi}{a+2} \right) = \delta_{1,\overline{i-1}} (-1)^{[\frac{i-1}{2}]} U_{[\frac{i-1}{2}]} \left(\cos \frac{j\pi}{a+2} \right),$$

$$h_j = \frac{2}{a+2} \sin^2 \left(\frac{j\pi}{a+2} \right),$$

and $\gamma_j = c + 2 \cos \frac{s\pi}{a+2} = c - 2 \cos \frac{j\pi}{a+2}$.

We have for $i, j = 1, \dots, n$:

$$t_{i,j}^{(m)} = \sum_{u=1}^{a+1} p_{i,u} p_{j,u} \gamma_u^m h_u + \sum_{u=a+2}^n p_{i,u} p_{j,u} \gamma_u^m h_u.$$

It follow that if $\bar{i} \neq \bar{j}$ then $t_{i,j}^{(m)} = 0$.

On the other hand:

$$\begin{aligned} t_{2r,2s}^{(m)} &= \sum_{u=1}^n p_{2r,u} p_{2s,u} \gamma_u^m h_u \\ &= \sum_{u=a+2}^n h_u p_{2r,u} p_{2s,u} \gamma_u^m \\ &= \frac{2(-1)^{r+s}}{a+1} \sum_{u=a+2}^n \sin^2 \frac{u\pi}{a+1} U_{r-1} \left(\cos \frac{u\pi}{a+1} \right) U_{s-1} \left(\cos \frac{u\pi}{a+1} \right) \left[c - 2 \cos \frac{u\pi}{a+1} \right]^m \\ &= \frac{2}{a+1} \sum_{v=1}^a \sin \frac{rv\pi}{a+1} \sin \frac{sv\pi}{a+1} \left[c + 2 \cos \frac{v\pi}{a+1} \right]^m. \end{aligned}$$

and

$$\begin{aligned} t_{2r+1,2s+1}^{(m)} &= \sum_{u=1}^{a+1} h_u p_{2r+1,u} p_{2s+1,u} \gamma_u^m \\ &= \frac{2}{a+2} \sum_{u=1}^{a+1} \sin^2 \frac{u\pi}{a+2} U_r \left(\cos \frac{u\pi}{a+2} \right) U_s \left(\cos \frac{u\pi}{a+2} \right) \left[c + 2 \cos \frac{u\pi}{a+2} \right]^m \\ &= \frac{2}{a+2} \sum_{u=1}^{a+1} \sin \frac{(r+1)u\pi}{a+2} \sin \frac{(s+1)u\pi}{a+2} \left[c + 2 \cos \frac{u\pi}{a+2} \right]^m. \end{aligned}$$

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