A Note On The Exponential Of A Matrix Whose Elements Are All 1*

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Abstract

Let $J_n$ denote an $n \times n$ matrix whose elements are all 1. It is well-known that

$$e^{J_n} = \exp(J_n) = I_n + \frac{e^n - 1}{n} J_n,$$

where $I_n$ is the identity matrix of order $n$. The aim of our work is to establish a generalization of this equality. To prove the main results, we will use the well-known Helmert matrix.

1 Introduction

In linear algebra and matrix theory there are many special and important matrices. For example, the exponential of a matrix is one of them. The exponential of a complex square matrix of order $n$ such as $A_n = [a_{ij}]_{n \times n}$ is defined as:

$$e^{A_n} = \exp(A_n) = \sum_{z=0}^{\infty} \frac{A_n^z}{z!} = I_n + A_n + \frac{A_n^2}{2!} + \frac{A_n^3}{3!} + \frac{A_n^4}{4!} + \ldots,$$  \hspace{1cm} (1)

where $I_n$ is the identity matrix of order $n$. Let $J_n$ denote an $n \times n$ matrix whose elements are all 1. It is well-known that

$$e^{J_n} = I_n + \frac{e^n - 1}{n} J_n.$$  \hspace{1cm} (2)

Since $J_n^z = n^{z-1} J_n$ for $z = 1, 2, \ldots$, if one puts $J_n$ in equation (1), the proof of (2) is then immediate.

Now, in this paper it is shown that

$$\exp^{(k)}(J_n) = \underbrace{\exp\left(\exp\left(...\exp\left(J_n\right)\right)\right)}_{\text{apply the exponential of } J_n \text{ in } k \text{ times}}.$$  \hspace{1cm} (3)

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We will prove the following equation:

\[
\exp^{(k+1)}(J_n) = k e I_n + \frac{\exp^k(n) - k e}{n} J_n,
\]

(4)

where \( k e \) denotes the power tower of order \( k \), namely

\[
k e = e^e^\ldots^e_k.
\]

(5)

and \( \exp^k(n) \) denotes the iterated exponential that is defined as:

\[
\exp^k(n) = e^e^\ldots^n.
\]

(6)

Obviously, the special case of iterated exponential is the power tower of order \( k \), i.e., \( k e = \exp^k(1) \).

In subsequent sections, the following notation will be used:

a) \( \mathbb{R} \) denotes the set of all real numbers.

b) \( \text{Diag}[d_1 \ d_2 \ ... \ d_n] \) denotes an \( n \times n \) diagonal matrix with diagonal entries \( d_1, d_2, ..., d_n \).

c) \( A_n^{-1} \) denotes the inverse of a matrix \( A_n \).

d) \( A_n^T \) denotes the transpose of a matrix \( A_n \).

2 Preliminaries

2.1 Similarity and Diagonalization

In linear algebra two square matrices of order \( n \) such as \( A_n \) and \( B_n \) are said to be similar, denoted \( A_n \sim B_n \), if there exists an invertible matrix \( T_n \), such that

\[
T_n^{-1}A_nT_n = B_n.
\]

(7)

The matrix \( T_n \) is called the similarity transformation matrix. Similar matrices have the same set of eigenvalues [1]. Hence, it is important if a matrix is similar to a diagonal matrix, since the eigenvalues of a diagonal matrix are its diagonal elements. In particular, we have the following definition:

DEFINITION 1 ([7, page 3]). A matrix is said to be diagonalizable if it is similar to a diagonal matrix.

Hence, if a real square matrix \( A_n \) is diagonalizable, then \( A_n \) is similar to a diagonal matrix \( D_n = \text{Diag}[d_1 \ d_2 \ ... \ d_n] \), and there exists an invertible matrix \( T_n \) such that \( T_n^{-1}A_nT_n = D_n \) or equivalently \( A_n = T_nD_nT_n^{-1} \) which is the diagonalized form of \( A_n \).
The diagonalized form of a matrix is useful for some matrix calculations. Consider the following proposition which gives us a simple method to compute the exponential of a diagonalizable matrix:

**PROPOSITION 1** ([4, Proposition 2.3]). Let $A_n$ is a diagonalizable matrix with $A_n = T_n D_n T_n^{-1}$, where $D_n = \text{Diag}(d_1, d_2, \ldots, d_n)$. Then $e^{A_n} = T_n e^{D_n} T_n^{-1}$, where $e^{D_n} = \text{Diag}(e^{d_1}, e^{d_2}, \ldots, e^{d_n})$.

Notice that not all matrices can be diagonalizable [1]. However, we know that any symmetric matrix is diagonalizable (see [1, page 255]). Since the matrix $J_n$ that is the subject of the paper is symmetric, therefore the materials of this part, though brief, are very useful to prove the main results in the next section.

### 2.2 The Helmert Matrix

A **Helmert matrix** of order $n$ is a square matrix that was introduced by H. O. Lancaster in 1965 [5]. The Helmert matrix of order $n$ is defined as:

$$H_n = \begin{bmatrix}
\frac{1}{\sqrt{n}} & \frac{1}{\sqrt{n}} & \frac{1}{\sqrt{n}} & \cdots & \frac{1}{\sqrt{n}} \\
\frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} & 0 & \cdots & 0 \\
\frac{1}{\sqrt{3}} & \frac{1}{\sqrt{3}} & \frac{-1}{\sqrt{6}} & \cdots & 0 \\
\vdots & \vdots & \vdots & \ddots & \vdots \\
\frac{1}{\sqrt{n(n-1)}} & \frac{1}{\sqrt{n(n-1)}} & \frac{1}{\sqrt{n(n-1)}} & \cdots & \frac{-1}{\sqrt{n(n-1)}}
\end{bmatrix}_{n \times n}.
$$

Moreover, the first row of the Helmert matrix of order $n$, has the following form

$$\begin{bmatrix}
\frac{1}{\sqrt{n}} \\
\frac{1}{\sqrt{n}} \\
\frac{1}{\sqrt{n}} \\
\vdots \\
\frac{1}{\sqrt{n}}
\end{bmatrix}_{n \text{ items}}.
$$

And the other $i$-th rows $2 \leq i \leq n$ are formed by

$$\begin{bmatrix}
\frac{1}{\sqrt{i(i-1)}} & 1 & \cdots & 1 & \frac{-(i-1)}{\sqrt{i(i-1)}} \\
\vdots & \sqrt{i(i-1)} & \ddots & \square & \vdots \\
\vdots & \vdots & \ddots & \sqrt{i(i-1)} & \vdots \\
\frac{1}{\sqrt{i(i-1)}} & \frac{1}{\sqrt{i(i-1)}} & \cdots & \frac{1}{\sqrt{i(i-1)}} & 0 \\
\vdots & \vdots & \cdots & \vdots & \ddots
\end{bmatrix}_{n \text{ items}}.
$$

Furthermore, we know that the Helmert matrix is orthogonal [2]:

$$H_n H_n^T = H_n^T H_n = I_n.
$$

In other words, $H_n^{-1} = H_n^T$.

The Helmert matrix is usually used in statistics for the analysis of variance (ANOVA), see [2, 6]. Recently, in 2017, R. Farhadian and N. Asadian showed that the Helmert matrix can be used in stochastic processes [3].
3 Main results

First, let us consider the following lemma:

**LEMMA 1.** Let $H_n$ be the Helmert matrix of order $n$ and $\beta \in \mathbb{R}$. Then

$$\beta J_n H_n^T = \begin{bmatrix} n\beta & 0 & 0 & \cdots & 0 \\ \frac{n\beta}{\sqrt{n}} & 0 & 0 & \cdots & 0 \\ \frac{n\beta}{\sqrt{n}} & 0 & 0 & \cdots & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ \frac{n\beta}{\sqrt{n}} & 0 & 0 & \cdots & 0 \end{bmatrix}_{n \times n}$$

**PROOF.** First recall (8)–(10). Hence

$$J_n H_n^T = \begin{bmatrix} 1 & 1 & 1 & 1 & \cdots & 1 \\ 1 & 1 & 1 & 1 & \cdots & 1 \\ 1 & 1 & 1 & 1 & \cdots & 1 \\ \vdots & \vdots & \vdots & \vdots & \ddots & \vdots \\ 1 & 1 & 1 & 1 & \cdots & 1 \end{bmatrix}_{n \times n} \times \begin{bmatrix} \frac{1}{\sqrt{n}} & \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{6}} & \frac{1}{\sqrt{12}} & \cdots & \frac{1}{\sqrt{n(n-1)}} \\ \frac{1}{\sqrt{n}} & -\frac{1}{\sqrt{2}} & \frac{1}{\sqrt{6}} & \frac{1}{\sqrt{12}} & \cdots & \frac{1}{\sqrt{n(n-1)}} \\ \frac{1}{\sqrt{n}} & 0 & -\frac{2}{\sqrt{6}} & \frac{1}{\sqrt{12}} & \cdots & \frac{1}{\sqrt{n(n-1)}} \\ \frac{1}{\sqrt{n}} & 0 & 0 & -\frac{3}{\sqrt{12}} & \cdots & \frac{1}{\sqrt{n(n-1)}} \\ \vdots & \vdots & \vdots & \vdots & \ddots & \vdots \\ \frac{1}{\sqrt{n}} & 0 & 0 & 0 & \cdots & -\frac{(n-1)}{\sqrt{n(n-1)}} \end{bmatrix}_{n \times n}$$

By multiplying the above equation by $\beta$ the proof is then complete.

**THEOREM 1.** Let $H_n$ be the Helmert matrix of order $n$ and

$$D_n = \text{Diag}[\gamma + n\beta, \gamma, \gamma, \ldots, \gamma],$$

where $\gamma, \beta \in \mathbb{R}$. Then

$$H_n^T D_n H_n = \gamma I_n + \beta J_n.$$  \hspace{1cm} (12)

**PROOF.** Starting from the left side of (12), we advance the proof:

$$H_n^T D_n$$
Using Lemma 1 in (13), we obtain

\[ H_n^T D_n = \gamma H_n^T + \beta J_n H_n^T. \] (14)

Since the Helmert matrix is orthogonal (see (11)), by multiplying both sides of equation (14) by the Helmert matrix from the right, we have

\[ H_n^T D_n H_n = (\gamma H_n^T + \beta J_n H_n^T) H_n = \gamma H_n^T H_n + \beta J_n H_n^T H_n = \gamma I_n + \beta J_n. \]

The theorem is proved.
COROLLARY 1. Let $H_n$ be the Helmert matrix of order $n$. Then

$$J_n \sim \text{Diag}[n \ 0 \ ... \ 0],$$

with similarity transformation matrix $H_n$.

PROOF. Using Theorem 1 with $\gamma = 0$ and $\beta = 1$ and equation (7), the proof is immediate.

COROLLARY 2. The matrix $e^{J_n}$ is a diagonalizable matrix as

$$e^{J_n} = H_n^T D_n H_n,$$

where $H_n$ denotes the Helmert matrix of order $n$ and $D_n = \text{Diag}[e^n \ 1 \ ... \ 1]$.

PROOF. Recall equation (2) of $e^{J_n}$. Then the corollary is an immediate consequence of Theorem 1 (with $\gamma = 1$ and $\beta = \frac{e^n - 1}{n}$), equation (7) and Definition 1.

Now, in the next theorem we shall prove (4).

THEOREM 2.

$$\exp((k+1)J_n) = kI_n + \frac{\exp^{k+1}(n) - k}{n} e^{J_n}.$$

PROOF. By Corollary 2, we know that

$$\exp(J_n) = H_n^T \times \begin{bmatrix} e^n & 0 & \cdots & 0 \\ 0 & 1 & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & 1 \end{bmatrix}_{n \times n} \times H_n.$$

(3), (7), Definition 1, Proposition 1, Corollary 2 and Theorem 1 give

$$\exp^{(k+1)}(J_n) = \exp^{(k)}(J_n) = H_n^T \times \begin{bmatrix} e^n & 0 & \cdots & 0 \\ 0 & e & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & e \end{bmatrix}_{n \times n} \times H_n.$$

$$= eI_n + \frac{e^n - e}{n} J_n.$$ 

(3), (7), Definition 1, Proposition 1, (15) and Theorem 1 give

$$\exp^{(3)}(J_n) = \exp^{(2)}(J_n) = H_n^T \times \begin{bmatrix} e^{e^n} & 0 & \cdots & 0 \\ 0 & e^e & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & e^e \end{bmatrix}_{n \times n} \times H_n.$$
\begin{align*}
\exp(J_n) &= \exp(\exp(J_n)) = H_n^T \times \begin{bmatrix}
e^{e \cdot e^{en}} & 0 & \cdots & 0 \\
0 & e^{e \cdot e^{en}} & \cdots & 0 \\
\vdots & \vdots & \ddots & \vdots \\
0 & 0 & \cdots & e^{e \cdot e^{en}}
\end{bmatrix}_{n \times n} \times H_n \\
&= e^{e \cdot e^{en}} I_n + \frac{e^{e \cdot e^{en}} - e^{e \cdot e^{en}}}{n} J_n.
\end{align*}

In general, since (3) is a recurrence relation, repeating the above actions (use the equation (7), Definition 1, Proposition 1 and Theorem 1 for \(\exp(r)\) where \(r = 5, 6, \ldots, k, k + 1\), we have

\begin{equation}
\exp^{(k+1)}(J_n) = e^{e \cdot e^{en}} I_n + \frac{e^{e \cdot e^{en}} - e^{e \cdot e^{en}}}{n} J_n. \tag{17}
\end{equation}

Using (5) and (6) (with \(\exp^{k+1}(n) = e^{e \cdot e^{en}}\)) in (17) we obtain

\begin{equation*}
\exp^{(k+1)}(J_n) = k e I_n + \frac{\exp^{k+1}(n) - k e}{n} J_n.
\end{equation*}

The theorem is proved.

We can also establish a similar generalization for the matrix \(n^{-1}J_n\). In fact since \(n^{-1}J_n\) is an orthogonal projection matrix onto the space spanned by the vector of \(1_n\) it has a single eigenvalue of 1 which is the dimension of the space on which it projects and an eigenvalue of zero with multiplicity \(n - 1\). Hence, \(n^{-1}J_n\) is an idempotent matrix. Following [1, page 248], if \(A_n\) is an idempotent matrix, then \(\exp(A_n) = I_n + (e - 1)A_n\). Therefore \(\exp(n^{-1}J_n) = I_n + \frac{e - 1}{n}J_n\). Now, let us consider the following theorem to generalize the equality \(\exp(n^{-1}J_n) = I_n + \frac{e - 1}{n}J_n\) in order to get \(\exp^{(k+1)}(n^{-1}J_n)\).

THEOREM 3.

\begin{equation*}
\exp^{(k+1)}(n^{-1}J_n) = k e I_n + \frac{\exp^{k+1}(n) - k e}{n} J_n.
\end{equation*}

PROOF. Since \(\exp(n^{-1}J_n) = I_n + \frac{e - 1}{n}J_n\), so by Theorem 1, we have \(\exp(n^{-1}J_n) = H_n^T D_n H_n\), where \(D_n = \text{Diag}(1 \cdots 1)\) and \(H_n\) is the Helmert matrix of order \(n\). Then the proof is similar to the proof of the former theorem. The theorem is proved.

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References


