

On the structure of positive completion
of partial matrices

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OF PARTIAL MATRICES

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I. INTRODUCTION

Starting with the work of H.Dym and I.Gohberg on banded extensions $[D - G]$, some questions regarding positive completions become of interest. Thus, in the paper $[G J SW]$ there was solved the important problem of describing all positive patterns (partial matrices) admitting positive completions. The main result states that the associated graphs are chordal.

On the other hand, in $[C]$ it was presented a description of the structure of positive block-matrices in terms of certain free parameters.

This result yields the description of all positive completions of positive partial matrices with proper interval graphs to be done. Subsequently it was remarked in $[ACC]$ that even in the case of chordal graphs a completion procedure can be indicated, as a sequence of reductions to completions of proper interval graphs, and to make the above mentioned parametrization of completions available.

The main purpose of this paper is to render explicit this remark. Thus, a description of the structure of all positive completions of positive partial matrices is given in terms of certain free parameters.

2 PRELIMINARIES

1. By a positive partial matrix (or positive pattern), we denote a specification of certain entries in a (Hermitian) frame such that all specified principal matrices are positive. The graph of such a partial matrix is associated in an usual manner: the graph has vertices $\{1, 2, \dots, n\}$ (n being the dimension of the given pattern) and an edge between i and j if the (i, j) -the entry is specified. The problem of characterizing those graphs for which any associated positive partial matrix has positive completions was solved in [GJ SW].

These are the chordal graphs, i. e. the graphs with no minimal simple circuit of four or more edges - we use $[G]$ for the terminology and all relevant results concerning graph theory. For instance, for an undirected graph $G = (V, E)$, V is the set of vertices and E is the set of edges. For $A \subset V$, we define the subgraph induced by A , to be $G_A = (A, E_A)$, where $E_A = \{xy \in E / x \in A \text{ and } y \in A\}$. A subset $A \subset V$ is called a clique if its induced subgraph is complete, i.e. every pair of distinct vertices is adjacent.

A subclass of the chordal graphs is represented by the interval graphs, i.e. graphs which are intersection graphs of a family of intervals on the real line. A proper interval graph is obtained from a family of intervals such that no interval properly contains another. For these graphs, there exists an ordering of the vertices such that any associated partial matrix has a block-banded structure :

$$(2.1) \quad \left[\begin{array}{cccc} s_{11}, s_{12}, \dots, s_{1e} & & & \\ & s_{22}, \dots, s_{2e} & \dots, & s_{2e_2} \\ & & & \\ & & & s_{nn} \end{array} \right]$$

For a given graph G , we will denote by $M(G)$ the pattern associated to G , such that the graph associated to $M(G)$ is exactly G .

2. We will need a certain structure of positive block-matrices. Such structures were developed in [L-A-K], [L-A], [C]. Most of the notation for Hilbert space operators is taken from [Sz-N-F]. Thus, for two Hilbert spaces \mathcal{H} and \mathcal{H}' , $\mathcal{L}(\mathcal{H}, \mathcal{H}')$ is the set of the linear bounded operators from \mathcal{H} into \mathcal{H}' . $0_{\mathcal{H}}(I_{\mathcal{H}})$ is the zero (identity) operator on the underlying space. For a contraction $T \in \mathcal{L}(\mathcal{H}, \mathcal{H}')$ (i.e. $\|T\| \leq 1$), we define $D_T = (I - T^*T)^{1/2}$, \mathcal{D}_T the closure of the range of D_T and the unitary operator

$$(2.2) \quad J(T) : \mathcal{H} \oplus \mathcal{D}_{T^*} \rightarrow \mathcal{H} \oplus \mathcal{D}_T$$

$$J(T) = \begin{bmatrix} T & D_{T^*} \\ D_T & -T^* \end{bmatrix}$$

We are now concerned with the following object : for a family $\{\mathcal{H}_k\}_{1 \leq k \leq n}$ we define the positive operator :

$$(2.3) \quad M : \bigoplus_{k=1}^n \mathcal{H}_k \longrightarrow \bigoplus_{k=1}^n \mathcal{H}_k$$

$$M = (s_{mp})_{1 \leq m, p \leq n}.$$

where $s_{ij} \in \mathcal{L}(\mathcal{H}_j, \mathcal{H}_i)$ and $s_{ii} = I_{\mathcal{H}_i}$ (without restricting the generality).

We follow [C] in order to state a one-to-one correspondence :

$$(2.4) \quad S_{i, i+1} = G_{i, i+1}$$

for $1 \leq i \leq n-1$, and otherwise,

$$(2.5) \quad S_{ij} = R_{i, j-1} U_{i+1, j-1} C_{i+1, j} + \\ + D_{G_{i, i+1}}^* \dots D_{G_{i, j-1}}^* G_{ij} D_{G_{i+1, j}} \dots D_{G_{j-1, j}}$$

between the set of positive operators (2.3) and the families of contractions $\mathcal{Y} = \{G_{i, j}\}_{1 \leq i \leq j \leq n}$ such that $G_{ii} = 0_{\mathcal{H}_i}$ for $1 \leq i \leq n$ and for $i < j$, $G_{ij} : \mathcal{D}_{G_{i+1, j}} \rightarrow \mathcal{H}_i$ - we call these relation, compatibility conditions.

Let us explain the notation. For a fixed i , the family

$\{G_{ik}\}_{i < k \leq j}$ defines a row contraction

$$(2.6) \quad R_{i, j} : \bigoplus_{k=i+1}^j \mathcal{D}_{G_{i+1, k}} \rightarrow \mathcal{H}_i$$

$$R_{i, j} = (G_{i, i+1}, D_{G_{i, i+1}}^* G_{i, i+1}, \dots, D_{G_{i, i+1}}^* \dots D_{G_{i, j-1}}^* G_{ij})$$

By an obvious duality there are defined the column contractions

C_{ij} .

When necessary, the parameters on which is R_{ij} or C_{ij} constructed, are explicitly written, $R_{ij} = R_{ij}(G_{i, i+1}, \dots, G_{ij})$, and

$$C_{ij} = C_{ij}(G_{j-1, j}, G_{j-2, j}, \dots, G_{ij}).$$

The unitary operators U_{ij} are given $U_{ii} = I_{\mathcal{H}_i}$, $1 \leq i \leq n$ and

for $j > i$,

$$(2.7) \quad U_{ij} : \bigoplus_{k=-j}^{-i} \mathcal{D}_{G_{-k, j}}^* \rightarrow \bigoplus_{k=i}^j \mathcal{D}_{G_{ik}}$$

$$U_{ij} = J_j(G_{i, i+1}) J_j(G_{i, i+2}) \dots J_j(G_{ij}) (U_{i+1, j} \oplus I_{\mathcal{D}_{G_{ij}}^*}).$$

As a consequence of the algorithm (2.5), we get the following formula for the determinant of M in case all underlying Hilbert spaces are of finite dimension. That is,

$$(2.8) \quad \det M = \prod_{1 \leq i < j \leq n} \det D_{G_{ij}}^2.$$

From (2.8) we deduce a variant of Fisher-Hadamard inequality :
for $A, B \subset \{1, \dots, n\}$ two sets of induces,

$$(2.9) \quad \det M(A \cup B) = \frac{\det M(A) \det M(B)}{\det M(A \cup B)} \prod_{(i,j) \in (A \times A) \cup (B \times B)} \det D_{G_{ij}}^2$$

where $M(A)$ is the principal submatrix of M subordinate to the index set A .

3. Consider $F_{ii} = I_i$, $1 \leq i \leq n$ and for $j > i$

$$(2.10) \quad F_{ij} : \bigoplus_{k=i}^j \mathcal{X}_k \longrightarrow \bigoplus_{k=i}^j \mathcal{G}_{ik}$$

$$F_{ij} = \begin{bmatrix} F_{i,j-1} & U_{i,j-1} & C_{ij} \\ 0 & D_{G_{ij}} & \dots & D_{G_{j-1,j}} \end{bmatrix}$$

The following relation were proved in [C] :

$$(2.11) \quad M_{ij} = F_{ij}^* F_{ij}$$

and

$$(2.12) \quad (S_{i,i+k}, \dots, S_{i+k-1,i+k})^t = F_{i,i+k-1}^* U_{i,i+k-1} C_{i,i+k}.$$

Based on (2.12), we define

$$(2.13) \quad H_{ij} = F_{ij}^* U_{ij}$$

and we have

$$(2.14) \quad H_{ij} H_{ij}^* = F_{ij}^* U_{ij} U_{ij}^* F_{ij} = M_{ij}.$$

Moreover, it is quite easy to see that H_{ij} are lower triangular.

3. COMPLETION SEQUENCES

The connection between Gaussian elimination and Schur reduction is illustrated from the very beginning by the following remark : performing a Gaussian elimination in $\begin{bmatrix} A & B \\ B^* & C \end{bmatrix}$ means to compute

$$\begin{bmatrix} \mathbf{I} & \mathbf{O} \\ -\mathbf{BA}^{-1} & \mathbf{I} \end{bmatrix} \begin{bmatrix} \mathbf{A} & \mathbf{B} \\ \mathbf{B}^* & \mathbf{C} \end{bmatrix} \begin{bmatrix} \mathbf{I} & -\mathbf{A}^{-1}\mathbf{B} \\ \mathbf{O} & \mathbf{I} \end{bmatrix} = \begin{bmatrix} \mathbf{A} & \mathbf{O} \\ \mathbf{O} & \mathbf{C} - \mathbf{BA}^{-1}\mathbf{B} \end{bmatrix}$$

and, as $\begin{bmatrix} I, & -A^{-1}B \\ 0 & I \end{bmatrix} = \begin{bmatrix} I & A^{-1}B \\ 0 & I \end{bmatrix}^{-1}$, we get Frobenius-Schur identity

$$(3.1) \quad \begin{bmatrix} A & B \\ B^* & C \end{bmatrix} = \begin{bmatrix} I & O \\ BA^{-1} & I \end{bmatrix} \begin{bmatrix} A & O \\ O & C - BA^{-1}B \end{bmatrix} \begin{bmatrix} I & A^{-1}B \\ O & I \end{bmatrix}$$

This is the basis for the structure of positive block-matrices as described by (2.5). Moreover, from (2.5) we get the structure of all positive completions of a partial positive matrix associated to a proper interval graph. Indeed, in this case, we can reorder the vertices of the graph in such a way to put the associated matrix in a block-banded form :

$$\begin{array}{ccccccc}
 I & s_{12} & \dots & s_{1,e_1-1} & x_{1e_1} & \dots & x_{1n} \\
 s_{12}^* & I & \dots & s_{q_1,e_1-1} & x_{q_1,e_1} & \dots & \\
 & & & s_{q_1+1,e_1} & \dots & s_{q_1+1,e_2-1} & x_{q_1+1,e_2} \\
 & & & & & & x_{q_2e_2} \dots \\
 & & & & & & x_{q_p e_p} \dots x_{q_p, n} \\
 & & & & & & s_{n-1, n} \\
 & & & & & & I \\
 x_{1n}^* & & & & & &
 \end{array}$$

where $1 \leq e_1 \leq \dots \leq e_p \leq n$, $1 \leq q_1 < q_2 < \dots < q_p \leq n$ are positive integers, the entries marked by S are those imposed and the entries marked by X must be determined. It is convenient to use (2.1) in this form in order to obtain that any positive completion is given by a set of contractions :

$$\begin{array}{ccc}
 G_{1e_1} & , \dots & G_{1n} \\
 \vdots & & \vdots \\
 G_{q_1 e_1} & & G_{q_1 n} \\
 \\
 (3.3) & G_{q_1+1, e_2} & \dots \dots \dots G_{q_1+1, n} \\
 & G_{q_2 e_2} & \dots \dots \dots G_{q_2, n} \\
 & & G_{q_p, n}
 \end{array}$$

satisfying obvious compatibility relations. Moreover,

$$(3.4) \quad X_{mk} = A_{mk} + L_{mk} G_{mk} R_{mk}$$

with all elements determined by (2. 5) - for details see [C] and [ACC] .

Now, we take into account a chordal graph $G = (V, E)$ and let M_0 be a positive partial block-matrix associated to it.

The following notion of completion sequence is introduced.

A sequence of positive integers :

$$1 < r_1 < r_2 \dots < r_s = n$$

is called a completion sequence for the chordal graph G if it satisfies the properties :

(a) For r_1 there exists an ordering $\sigma(r_1)$ of r_1 vertices in V (we denote by $V(r_1)$ the set of these r_1 vertices) such that the partial matrix $M(r_1)$ associated to $G_{V(r_1)}$ is block-banded.

(b) For any $1 \leq k \leq s$, there exists an ordering $\sigma(r_k)$ of r_k vertices including $V(r_{k-1})$ (and we denote by $V(r_k)$ the set of all these vertices) such that the partial matrix $M(r_k)$ associated to $G_{V(r_k)}$ has the following three properties :

(i) the first r_{k-1} are still those in $V(r_{k-1})$, although it is possible they appear in other order.

(ii) $M(r_k)$ is "almost banded", i.e. it is banded in the sense of (3.2) with $e_1 = r_{k-1}$, excepting the fact that the principal $r_{k-1} \times r_{k-1}$ matrix is viewed as a "whole" (and it may be not banded in the sense of (3.2)).

(iii) let $h_k < r_{k-1} + 1$ be the **least** integer with position $(h_k, r_{k-1} + 1)$ imposed (i.e. marked with an S). Then all entries in the principal matrix given by the set of indices

$(i, j) \quad h_k \leq i, j \leq r_{k-1}$ are also imposed.

3.1 PROPOSITION If $G = (V, E)$ is a chordal graph, than there exists at least one completion sequence of G .

PROOF By a result in the theory of chordal graphs (Theorem 4.1 in [G]), G has a perfect elimination scheme, that is, there exists an ordering $\sigma = [v_1, \dots, v_n]$ of the vertices of G such that each v_i is a simplicial vertex of the graph $G\{v_1, \dots, v_n\}$. Recall that a vertex v of G is simplicial if $\text{Adj}(v)$, the set of all adjacent vertices of v , is a clique.

Now, take σ such a perfect elimination scheme of G and define $A_k = \{v_k, \dots, v_n\}$. Let e be the **least** integer for which A_e is a clique. Then, A_{e-1} is partitioned as :

$$(3.5) \quad A_{e-1} = \{v_{e-1}\} \cup (A_e \cap \text{Adj}(v_{e-1})) \cup B_{e-1}$$

where B_{e-1} is the complement of $\{v_{e-1}\} \cup (A_e \cap \text{Adj}(v_{e-1}))$ in A_{e-1} .

Define $r_1 = n - e + 2$, $V(r_1) = A_{e-1}$ and

$$(3.6) \quad \sigma(r_1) = [B_{e-1}, [A_e \cap \text{Adj}(v_{e-1})], v_{e-1}]$$

where B_{e-1} and $A_e \cap \text{Adj}(v_{e-1})$ denote orderings (arbitrarily choose) of the sets B_{e-1} and $A_e \cap \text{Adj}(v_{e-1})$.

It is obvious that $M(r_1)$ is block-banded in the sense of (3.2).

Further on, for $k = 2, \dots, e-1$, we define

$$r_k = r_{k-1} + 1, \quad V(r_k) = A_{e-k}$$

and A_{e-k} is partitioned as

$$(3.7) \quad A_{e-k} = \{v_{e-k}\} \cup (A_{e-k+1} \cap \text{Adj}(v_{e-k})) \cup B_{e-k}$$

Finally, we define

$$(3.8) \quad \sigma(r_k) = [B_{e-k}, [A_{e-k+1} \cap \text{Adj}(v_{e-k})], v_{e-k}].$$

$M(r_k)$ obviously satisfies (b)(i) and (ii) in the definition of completion sequences, and, as σ was chosen as a perfect elimination scheme, $A_{e-k+1} \cap \text{Adj}(v_{e-k})$ is a clique, i.e. (b)(iii) also holds. ■

Based on Proposition 3.1 and on the existence of positive completions of positive partial matrices of the block-banded form (3.2), we already obtained another proof of Theorem 7 in [G J SW]. Moreover, we can get a description of all positive completions of a positive partial matrix associated to a chordal graph.

Fix a chordal graph $G = (V, E)$, M_0 a positive partial block-matrix associated to it and $1 < r_1 < r_2 \dots < r_s = n$ a completion sequence of G (for a certain simplicity, we can suppose that this completion sequence is produced as in the Proof of Proposition 3.1, i.e. $r_k = r_{k-1} + 1$).

$$\begin{array}{ccc}
 F_{\sigma_2(1)\sigma_2(2)}^{(2)} \cdots F_{\sigma_1(1)\sigma_2(r_1)}^{(2)} & & G_{\sigma_2(1)\sigma_2(r_2)}^{(1)} \\
 & & \vdots \\
 & & G_{\sigma_2(h_2-1)\sigma_2(r_2)}^{(1)} \\
 (3.10) & & F_{\sigma_2(h_2)\sigma_2(r_2)}^{(1)} \\
 & & \vdots \\
 & & F_{\sigma_2(r_2-1)\sigma_2(r_2)}^{(1)}
 \end{array}$$

where the parameters $F^{(2)}$ are associated to $U_2 M_1 U_2^*$, the parameters $F_{\sigma_2(r_2-1)\sigma_2(r_2)}^{(1)} \cdots F_{\sigma_2(h_2)\sigma_2(r_2)}^{(1)}$ are derived in a positive matrix containing only elements from M_0 and

$G_{\sigma_2(h_2-1)\sigma_2(r_2)}^{(1)} \cdots G_{\sigma_2(1)\sigma_2(r_2)}^{(1)}$ are the real parameters of the positive completion of $M(h_2)$. We are faced with two problems. First, the parameters $G_{\sigma_2(h_2-1)\sigma_2(r_2)}^{(1)} \cdots G_{\sigma_2(1)\sigma_2(r_2)}^{(1)}$ satisfy obvious compatibility relations, but not in terms of the parameters with upper index 1.

Second, it is desirable to obtain formulas for $X_{\sigma_2(1)\sigma_2(r_2)} \cdots X_{\sigma_2(h_2-1)\sigma_2(r_2)}$ in terms of the parameters with upper index 1.

A possible variant, goes as follows by (2.14),

$$\begin{aligned}
 & H_{\sigma_2(1), \sigma_2(r_2-1)} H_{\sigma_2(1), \sigma_2(r_2-1)}^* = U_2 M_1 U_2^* = \\
 & = U_2 H_{\sigma_1(1), \sigma_1(r_1-1)} H_{\sigma_1(1), \sigma_1(r_1-1)}^* U_2.
 \end{aligned}$$

and it results that, there exists a uniquely determined unitary operator :

$$\Omega_2 : \mathcal{H}_{\sigma_2(r_1-1), \sigma_2(r_1)}^{(2)*} \oplus \dots \oplus \mathcal{H}_{\sigma_2(1), \sigma_2(r_1)}^{(2)*} \longrightarrow \mathcal{H}_{\sigma_1(r_1-1)\sigma_1(r_1)}^{(1)*} \oplus \dots \oplus \mathcal{H}_{\sigma_1(1)\sigma_1(r_1)}^{(1)*}$$

such that

$$H_{\sigma_2(1)\sigma_2(r_1-1)} = U_2 H_{\sigma_1(1)\sigma_1(r_1-1)} \Omega_2$$

Consequently, by (2.12),

$$\begin{bmatrix} X_{\sigma_2(1)\sigma_2(r_2)} \\ \vdots \\ S_{\sigma_2(r_2-1)\sigma_2(r_2)} \end{bmatrix} = U_2 H_{\sigma_1(1)\sigma_1(r_1-1)} \Omega_2 C^{(F(1))}_{\sigma_2(r_2-1), \sigma_2(r_2)} \dots C^{(G(1))}_{\sigma_2(1)\sigma_2(r_2)}$$

Of course, taking

$$(3.12) \quad C_2 = \Omega_2 C^{(F(1))}_{\sigma_2(r_2-1), \sigma_2(r_2)} \dots C^{(G(1))}_{\sigma_2(1), \sigma_2(r_2)}$$

C_2 is a column contraction given by certain parameters. These parameters satisfy now good compatibility conditions,

$X_{\sigma_2(1), \sigma_2(r_2)} \dots X_{\sigma_2(h_1-1), \sigma_2(r_2)}$ are expressed in terms of the parameters with upper index 1 and these new parameters, but now, we can not discern that there are free and imposed parameters.

Now, this procedure can be continued in an obvious way.

3.2 COROLLARY If the underlying Hilbert spaces are finite dimensional and M is a positive completion of M_0 , then

$$\det M = \prod_{(i,j) \in \mathcal{Y}} \det D_{ij}^{2 F_{ij}^{(1)}} \prod_{(i,j) \in \mathcal{X}} \det D_{ij}^{2 G_{ij}^{(1)}}.$$

PROOF By (2.8),

$$\det M_1 = \prod_{\substack{(i,j) \in \mathcal{Y} \\ i, j \leq r_1}} \det D_{ij}^{2 F_{ij}^{(1)}} \prod_{\substack{j=r_1 \\ i > h_1}} \det D_{ij}^{2 G_{ij}^{(1)}}.$$

Further on, if M_2 is the principal matrix of M given by $V(r_2)$, then again by (2.8),

$$\begin{aligned} \det M_2 &= \prod_{\substack{(i,j) \in \mathcal{Y} \\ i,j \leq r_2}} \det D_{F_{ij}}^{(1)} \prod_{\substack{j=r_2 \\ i > h_2}} \det D_{G_{ij}}^{(1)} \cdot \\ &\quad \cdot \prod_{1 \leq i,j \leq r_1} \det D_{F_{ij}}^{(2)} = \\ &= \prod_{\substack{(i,j) \in \mathcal{Y} \\ i,j \leq r_2}} \det D_{F_{ij}}^{(1)} \prod_{\substack{j=r_2 \\ i > h_2}} \det D_{G_{ij}}^{(1)} \det M_1. \end{aligned}$$

The formula now follows by induction. ■

As a consequence we obtain the interpretation of the maximum determinant principle in $[D - G]$ and $[G \text{ JSW}]$.

3.3 COROLLARY If G is a chordal graph, among the positive completions of M_0 , there exists a unique such a completion with maximum determinant. This completion is given by the parameters $G_{ij}^{(1)} = 0$, $(i,j) \in \mathcal{X}$. ■

Inheritance (or permanence) principles were discussed in [EGL] for proper interval graphs and in [JR] for chordal graphs. It was shown in [JR] that this principles are connected to the notion of increasing chordal sequence of a chordal graph G , which is a sequence of chordal graphs $G_0 = G, G_1, \dots, G_t$ such that G_t is the complete graph and each G_j is obtained from G_{j-1} by adding exactly one new edge in a way that G_j contains exactly one maximal clique which is not a clique of G_{j-1} . It turns out that the existence of such an increasing chordal sequence of G is equivalent with the chordality of G (see [G JSW]).

As a completion sequence generates in an obvious way an increasing chordal sequence of G , as consequence of Proposition 3.1 and Corollary 3.2, we obtain a proof for Theorem 3.3 in [JR].

R E F E R E N C E S

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