Math 314/814, Fall 2008

Solutions to Application Mini-Project #3: Perron, Frobenius and Big 12 Soccer

We begin by importing the LinAlg package and setting the display matrix size to 12x12.

> with(linalg);

[BlockDiagonal, GramSchmidt, JordanBlock, LUdecomp, QRdecomp, Wronskian, addcol, addrow, adj, adjoint, angle, augment, backsub, band, basis, bezout, blockmatrix, charmat, charpoly, cholesky, col, coldim, colspace, colspan, companion, concat, cond, copyinto, crossprod, curl, definite, delcols, delrows, det, diag, diverge, dotprod, eigenvals, eigenvalues, eigenvectors, eigenvects, entermatrix, equal, exponential, extend, ffgausselim, fibonacci, forwardsub, frobenius, gausselim, gaussjord, geneqns, genmatrix, grad, hadamard, hermite, hessian, hilbert, htranspose, ihermite, indexfunc, innerprod, intbasis, inverse, ismith, issimilar, iszero, jacobian, jordan, kernel, laplacian, leastsqrs, linsolve, matadd, matrix, minor, minpoly, mulcol, mulrow, multiply, norm, normalize, nullspace, orthog, permanent, pivot, potential, randmatrix, randvector, rank, ratform, row, rowdim, rowspace, rowspan, rref, scalarmul, singularvals, smith, stackmatrix, submatrix, subvector, sumbasis, swapcol, swaprow, sylvester, toeplitz, trace, transpose, vandermonde, vecpotent, vectdim, vector, wronskian]

> *interface*(*rtablesize* = 12);

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(1). We let A be the matrix below which records the results of the games. Starting with 1, the rows and columns of A correspond to the teams: Baylor, Colorado, Iowa State, Kansas, Missouri, Nebraska, Oklahoma, Oklahoma State, Texas, Texas A&M, and Texas Tech, respectively. The (i,j) entry of A is 1 if team i defeats team j and 0 otherwise. So, for example, Baylor defeated Nebraska only resulting in a 1 in the (1,6) entry of A and 0 for the remaining first row entries of A. Also, Oklahoma State defeated Baylor, Missouri, Nebraska, Oklahoma and Texas. This results in a 1 in the (8, 1), (8, 5), (8, 6), (8,7), (8,9) entries of A and 0 for the remaining row 8 entries of A.

> A := Matrix([[0, 0, 0, 0, 0, 1, 0, 0, 0, 0, 0], [1, 0, 1, 0, 0, 1, 1, 1, 0, 0, 0], [1, 0, 0, 0, 1, 0, 1, 1, 0, 0, 0, 0], [0, 1, 1, 0, 1, 1, 0, 0, 0, 0, 1], [1, 1, 0, 0, 0, 0, 1, 1, 0, 0, 0, 1, 1], [0, 0, 0, 0, 0, 0, 0, 0], [1, 0, 0, 0, 0, 0, 0, 0], [1, 0, 0, 0, 1, 1, 1, 0, 0, 0], [1, 1, 0, 0, 1, 1, 1, 0, 0], [1, 1, 0, 0, 1, 1, 1, 0, 0], [1, 1, 1, 0, 0, 1, 1, 1, 0, 0]]);

(1)

(2)

To show that A satisfies the hypotheses of the Perron-Frobenius Theorem, we need to verify that A is nonnegative and irreducible. Since every entry of A is nonnegative, we see that indeed A is nonnegative. To show that A is irreducible we verify that it is primitive (it is given that every primitive matrix is irreducible on page 332 of the text). That is, we need to verify that $A^k > 0$ for some power k (i.e., every entry of A^k is positive for some power k). We consider the 8th power of the matrix A below.

> A^8;

123	61	52	40	42	126	114	51	15	20	45	
2310	1015	959	772	926	2354	2136	980	381	274	755	
2670	1127	1037	870	1104	2676	2476	1097	449	327	848	
3847	1680	1442	1292	1529	3885	3539	1489	630	529	1291	
4109	1779	1559	1397	1623	4152	3771	1611	690	547	1362	
400	162	166	134	158	397	367	178	71	42	117	
1261	522	455	409	549	1262	1174	487	220	158	405	
2972	1236	1106	957	1239	2952	2758	1190	499	379	938	
3452	1488	1278	1157	1380	3473	3175	1332	573	472	1145	
6208	2671	2382	2068	2540	6271	5736	2475	1044	790	2037	
2640	1188	1071	895	1042	2708	2434	1076	427	339	898	

(4)

(5)

(3)

Since every entry of A^8 is positive, we conclude that A is primitive, and hence irreducible. Thus, by the Perron Frobenius Theorem, A has a unique ranking vector r. This vector r is an eigenvector of A which is associated to a real eigenvalue. To find the eigenvalues of A we use the command evalf (eigenvalues(A)):

> evalf(eigenvalues(A));

3.165397774, 0.4345879580 + 0.6763296374 I, -0.2633085350 + 1.776019965 I, -0.7202960127 + 1.368065823 I, -0.5122407669 + 0.9030958218 I, -0.5214415302 + 0.1494422190 I, -0.5214415302 - 0.1494422190 I, -0.5122407669 - 0.9030958218 I, -0.7202960127 - 1.368065823 I, -0.2633085350 - 1.776019965 I, 0.4345879580 -0.6763296374 I

The only real eigenvalue of A is the first one listed: 3.165397774. By the Perron-Frobenius Theorem the algebraic and hence geometric multiplicity equals 1. To find a basis vector for the associated eigenspace we use the command evalf(eigenvectors(A)[1]):

> evalf(eigenvectors(A)[1]);

 $[3.165397774, 1., \{[1., 18.63397, 21.2749664, 30.71647240, 32.800229, 3.165397774, 10.01974307, 23.523752, 27.47668565, 49.651356, 21.35528]\}]$

The output first gives the eigenvalue, then its algebraic multiplicity and then a basis for the associated eigenspace. We can take this basis vector as the ranking vector! Thus, we would rank the teams as follows (from strongest to weakest ranking): Texas A&M, Missouri, Kansas, Texas, Oklahoma State, Texas Tech, Iowa State, Colorado, Oklahoma, Nebraska, Baylor. The highest ranked team corresponds to the largest component of the eigenvector, the second highest ranked team corresponds to the second highest largest component of the eigenvector, and so on.

(2). We now repeat the above process, but we put 0.5 in the entries of A for the games that ended in ties while leaving all the other entries of A unchanged. This gives us the following matrix:

> B := Matrix([[0, 0, 0, 0.5, 0, 1, 0, 0, 0, 0, 0], [1, 0, 1, 0, 0, 1, 1, 1, 0, 0, 0], [1, 0, 0, 0, 1, 0.5, 1, 1, 0.5, 0, 0], [0.5, 1, 1, 0, 1, 1, 0, 0.5, 0.5, 0, 1], [1, 1, 0, 0, 0, 1, 1, 0, 0, 1, 1], [0, 0, 0.5, 0, 0, 0, 0, 1, 0, 0, 0, 0], [1, 0, 0, 1, 0, 0, 0, 0, 0, 0, 0, 0], [1, 0, 0, 1, 0, 0, 0, 0, 0, 0], [1, 0, 0, 1, 0, 0, 0, 0, 0, 0], [1, 0, 0, 1, 0, 0, 0, 0, 0], [1, 1, 1, 1, 0, 1], [1, 1, 1, 0, 0, 1, 0, 0, 0]]);

	0	0	0	0.5	0	I	0	0	0	0	0
	1	0	1	0	0	1	1	1	0	0	0
	1	0	0	0	1	0.5	1	1	0.5	0	0
	0.5	1	1	0	1	1	0	0.5	0.5	0	1
	1	1	0	0	0	1	1	0	0	1	1
<i>B</i> :=	0	0	0.5	0	0	0	1	0	0	0	0
	1	0	0	1	0	0	0	0	0	0	0.5
	1	0	0	0.5	1	1	1	0	1	0	0
	1	1	0.5	0.5	1	1	1	0	0	0	1
	1	1	1	1	0	1	1	1	1	0	1
	1	1	1	0	0	1	0.5	1	0	0	0

(8)

Again, to show that B satisfies the hypotheses of the Perron-Frobenius Theorem, we need to verify that B is nonnegative and irreducible. Since every entry of B is nonnegative, we see that indeed B is nonnegative. To show that B is irreducible we verify that it is primitive. We consider the 8th power of the matrix B below.

> в^8;

[[2953.58984375000000, 1354.44531250000000, 1625.750000000000000, 1433.14843750000000, 1339.91406250000000, 3002.96875000000000, 2677.10937500000000, 1361.60546875000000, 823.816406250000000, 343.703125000000000, 1356.50781250000000], [9584.57812500000000, 4351.09375000000000, 5330.58593750000000, 4588.7031250000000, 4316.2187500000000, 9728.89843750000000, 8716.82812500000000, 4531.98437500000000, 2683.35156250000000, 1080.21875000000000, 4304.41406250000000],

[11881.4296875000000, 5335.25781250000000, 6491.95312500000000, 5723.80859375000000, 5419.53906250000000, 12031.1406250000000, 10813.9843750000000, 5516.96875000000000, 3350.14843750000000, 1350.07812500000000, 5337.921875000000000],

[16849.6640625000000, 7734.71093750000000, 9300.94140625000000, 8137.63671875000000, 7628.43750000000000, 17133.5156250000000, 15280.0859375000000, 7808.67968750000000, 4690.55468750000000, 1960.98437500000000, 7717.85156250000000],

[14416.734375000000, 6630.5312500000000, 7927.4765625000000, 6989.0703125000000, 6493.7812500000000, 14647.0312500000000, 13066.5234375000000, 6634.3750000000000, 3993.40625000000000, 1704.4062500000000, 6637.27343750000000],

[3174.5937500000000, 1429.73437500000000, 1750.72656250000000, 1521.5000000000000, 1430.10156250000000, 3212.84765625000000, 2890.41406250000000, 1492.64062500000000, 889.480468750000000, 359.421875000000000, 1420.21093750000000],

[6482.7656250000000, 2953.08593750000000, 3536.05468750000000, 3166.28906250000000, 2944.57812500000000, 6577.47656250000000, 5868.06640625000000, 2962.359375000000000, 1813.10156250000000, 755.062500000000000, 2976.75000000000000],

[13116.6679687500000, 5900.38281250000000, 7126.07031250000000, 6352.25781250000000, 6000.49218750000000, 13281.4218750000000, 11924.9843750000000, 6027.089843750000000, 3695.300781250000000, 1507.95312500000000, 5935.51562500000000],

[15841.4023437500000, 7256.36718750000000, 8693.99218750000000, 7673.64062500000000, 7178.1250000000000, 16091.6132812500000, 14364.3125000000000, 7290.73046875000000, 4409.12500000000000, 1857.40625000000000, 7268.82812500000000],

[23208.8828125000000, 10596.3281250000000, 12798.8125000000000, 11220.6328125000000, 10494.6093750000000, 23570.0546875000000, 21051.4296875000000, 10778.0078125000000, 6478.85937500000000, 2675.59375000000000, 10578.6328125000000],

[11177.8984375000000, 5133.25000000000000, 6239.57031250000000,

5362.9140625000000, 5018.9062500000000, 11371.0703125000000,

10145.7968750000000, 5267.6250000000000, 3108.44531250000000,

1279.7812500000000, 5077.41015625000000]]

Since every entry of B^8 is positive, we conclude that B is primitive, and hence irreducible. Thus, by

the Perron Frobenius Theorem, B has a unique ranking vector r. This vector r is an eigenvector of B which is associated to a real eigenvalue. To find the eigenvalues of B we use the command evalf (eigenvalues(B)):

> evalf(eigenvalues(B));

3.921325048, -0.4672863111 + 1.923999633 I, -0.4672863111 - 1.923999633 I, -0.4665322519 + 1.472164304 I, -0.4665322519 - 1.472164304 I, -0.4850938389 (9)

```
+ 0.9588321636 I, -0.4850938389 - 0.9588321636 I, -0.09091726043
```

+ 0.5329720996 I, -0.09091726043 - 0.5329720996 I, -0.4158392802, -0.4858264429

In this case, the matrix B has 3 real eigenvalues. By the Perron-Frobenius Theorem, we want to use the eigenvalue which is largest in absolute value. So, we select the eigenvalue 3.921325048. By the Perron-Frobenius Theorem the algebraic and hence geometric multiplicity equals 1. To find a basis vector for the associated eigenspace we use the command evalf(eigenvectors(B)[10]):

```
> L:=evalf(eigenvectors(B)[10]);
L:= [3.921325039, 1., {[-0.1829293909, -0.5920694578, -0.7327924798, -1.043289326, -0.8923244398, -0.1956809383, -0.4009323251, -0.8093616693, -0.980258436, -1.435547540, -0.6919345028]}]
```

We would like to work with a positive eigenvector, so we multiply the components by -1. This gives the ranking vector

```
> M:=Matrix([[0.1829293909],[0.5920694578],[0.7327924798],
[1.043289326],[0.8923244398],[0.1956809383],[0.4009323251],
[0.8093616693],[0.980258436],[1.435547540],[0.6919345028]]);
[ 0.1829293909 ]
```

```
      0.1829293909

      0.5920694578

      0.7327924798

      1.043289326

      0.8923244398

      M:=

      0.1956809383

      0.4009323251

      0.8093616693

      0.980258436

      1.435547540

      0.6919345028
```

(11)

Thus, we would rank the teams as follows (from strongest to weakest ranking): Texas A&M, Kansas, Texas, Missouri, Oklahoma State, Iowa State, Texas Tech, Colorado, Oklahoma, Nebraska, Baylor. The highest ranked team corresponds to the largest component of the eigenvector, the second highest ranked team corresponds to the second highest largest component of the eigenvector, and so on.

(3). Let r_i denote the ranking of team i, where we order the teams as described in the matrices A and B above. As in the example on pages 353 - 354, we insist that the ith team's ranking should be proportional to the sum of the rankings of the teams defeated and tied by the team i. Letting c be the constant of proportionality, we obtain a system of linear equations. For example, the ranking of Baylor (team 1) has ranking r_1. Baylor defeated Nebraska (team 6) and tied Kansas (team 4). This leads to the equation

$$r_1 = c(0.5r_4+r_6).$$

Repeating the idea for each of the 11 teams, we obtain the linear system:

$$\begin{split} r_{-1} &= c(0.5r_{-}4 + r_{-}6) \\ r_{-2} &= c(r_{-}1 + r_{-}3 + r_{-}6 + r_{-}7 + r_{-}8) \\ r_{-3} &= c(r_{-}1 + r_{-}5 + 0.5r_{-}6 + r_{-}7 + r_{-}8 + 0.5r_{-}9) \\ r_{-4} &= c(0.5r_{-}1 + r_{-}2 + r_{-}3 + r_{-}5 + r_{-}6 + 0.5r_{-}8 + 0.5r_{-}9) \\ r_{-5} &= c(r_{-}1 + r_{-}2 + r_{-}6 + r_{-}7 + r_{-}\{10\} + r_{-}\{11\}) \\ r_{-6} &= c(0.5r_{-}3 + r_{-}7) \\ r_{-7} &= c(r_{-}1 + r_{-}4 + 0.5r_{-}\{11\}) \\ r_{-8} &= c(r_{-}1 + r_{-}2 + 0.5r_{-}3 + 0.5r_{-}4 + r_{-}5 + r_{-}6r_{-}7 + r_{-}\{11\}) \\ r_{-}\{10\} &= c(r_{-}1 + r_{-}2 + r_{-}3 + r_{-}6 + 0.5r_{-}7 + r_{-}8) \end{split}$$

The matrix B above is the coefficient matrix of this system. Let \mathbf{r} be the column vector given by the r_i. Then the above system is equivalent to

 $\mathbf{r} = \mathbf{c} \mathbf{B} \mathbf{r}$.

In other words, the vector \mathbf{r} is an eigenvector of the matrix B with eigenvalue 1/c. As noted in Task (2), we can apply the Perron-Frobenius Theorem to guarantee a unique ranking vector \mathbf{r} .

This results in a reasonable ranking because teams which tie are now treated equally under comparison and hence their rankings depend on each other. For example, by substituting r_4 into r_1 we obtain the relationship

 $r_1 = c(0.25r_1+0.5r_2+0.5r_3+1.5r_6+0.5r_7+0.5r_{10}+0.5r_{11})$

Ignoring ties, r_1 depends only on r_6 (the ranking of Nebraska). However, including information on ties indicates that the ranking of Baylor depends on the ranking of many more teams. In fact, one gets the impression that Baylor is a stronger team than what is infered in the first task since it ties Kansas which defeats many other stronger teams than Nebraska.

(4). In my opinion, the ranking in (2) seems to be more reasonable. For example, in (1) Missouri was ranked stronger than Kansas whereas in (2) Kansas was ranked stronger than Missouri. One can argue that indeed Kansas is the stronger team since it tied both Oklahoma State and Texas which both defeated Missouri. Not taking ties into account would ignore this data. Answers to this task will vary depending on opinions.

(5). Using the same ideas as in parts (1) and (2), we obtain the following matrix where the first 11 rows and columns represent the same teams as above and the 12th row and 12 column represent the team for Kansas State. Note that when two teams do not play each other we place a 0 in the corresponding entry of the matrix.

Note that if we interchange first rows and columns 2 and 11, then rows and columns 3 and 8, and finally rows and columns 8 and 10, we obtain the matrix:

This shows that C is reducible by definition. Therefore, we cannot apply the Perron-Frobenius Theorem. So it is not guaranteed that C has a unique ranking eigenvector. Indeed, since there can be

(12)

two linearly indepdent ranking vectors then once can argue that the resulting rankings are meaningless. In fact, the only only eigenvalue of the matrix C is 0 and its eigenspace is described below:

We see that the associated eigenspace has dimension 3 which reults in two nonnegative linearly independent ranking vectors. It is unclear which ranking vector is meaningful.