## Journal of Inequalities in Pure and Applied Mathematics

ON THE BOUNDS FOR THE SPECTRAL AND $\ell_{p}$ NORMS OF THE
KHATRI-RAO PRODUCT OF CAUCHY-HANKEL MATRICES

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volume 7 , issue 5 , article 195, 2006.

Received 21 July, 2005; accepted 10 May, 2006.

Communicated by: F. Zhang

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## Abstract

In this paper we first establish a lower bound and an upper bound for the $\ell_{p}$ norms of the Khatri-Rao product of Cauchy-Hankel matrices of the form $H_{n}=[1 /(g+(i+j) h)]_{i, j=1}^{n}$ for $g=1 / 2$ and $h=1$ partitioned as

$$
H_{n}=\left(\begin{array}{ll}
H_{n}^{(11)} & H_{n}^{(12)} \\
H_{n}^{(21)} & H_{n}^{(22)}
\end{array}\right)
$$

where $H_{n}^{(i j)}$ is the $i j$ th submatrix of order $m_{i} \times n_{j}$ with $H_{n}^{(11)}=H_{n-1}$. We then present a lower bound and an upper bound for the spectral norm of Khatri-Rao product of these matrices.

2000 Mathematics Subject Classification: 15A45, 15A60, 15A69.
Key words: Cauchy-Hankel matrices, Kronecker product, Khatri-Rao product, TracySingh product, Norm.

The authors thank Professor Fuzhen Zhang for his suggestions and the referee for his helpful comments and suggestions to improve our manuscript.

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## 1. Introduction and Preliminaries

A Cauchy-Hankel matrix is a matrix that is both a Cauchy matrix (i.e. $\left(1 /\left(x_{i}-\right.\right.$ $\left.\left.\left.y_{j}\right)\right)_{i, j=1}^{n}, x_{i} \neq y_{j}\right)$ and a Hankel matrix (i.e. $\left.\left(h_{i+j}\right)_{i, j=1}^{n}\right)$ such that

$$
\begin{equation*}
H_{n}=\left[\frac{1}{g+(i+j) h}\right]_{i, j=1}^{n} \tag{1.1}
\end{equation*}
$$

where $g$ and $h \neq 0$ are arbitrary numbers and $g / h$ is not an integer.
Recently, there have been several papers on the norms of Cauchy-Toeplitz matrices and Cauchy-Hankel matrices [2, 3, 12, 21]. Turkmen and Bozkurt [20] have established bounds for the spectral norms of the Cauchy-Hankel matrix in the form (1.1) by taking $g=1 / k$ and $h=1$. Solak and Bozkurt [17] obtained lower and upper bounds for the spectral norm and Euclidean norm of the $H_{n}$ matrix that has given (1.1). Liu [9] established a connection between the Khatri-Rao and Tracy-Singh products, and present further results including matrix equalities and inequalities involving the two products and also gave two statistical applications. Liu [10] obtained new inequalities involving KhatriRao products of positive semidefinite matrices. Neverthless, we know that the Hadamard and Kronecker products play an important role in matrix methods for statistics, see e.g. $[18,11,8]$, also these products are studied and applied widely in matrix theory and statistics; see, e.g., [18], [11], [1, 5, 22]. For partitioned matrices the Khatri-Rao product, viewed as a generalized Hadamard product, is discussed and used in [8], [6], [13, 14, 15] and the Tracy-Singh product, as a generalized Kronecker product, is discussed and applied in [7], [19].

The purpose of this paper is to study the bounds for the spectral and the $\ell_{p}$ norms of the Khatri-Rao product of two $n \times n$ Cauchy-Hankel matrices of the


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form (1.1). In this section, we give some preliminaries. In Section 2, we study the spectral norm and the $\ell_{p}$ norms of Khatri-Rao product of two $n \times n$ CauchyHankel matrices of the form (1.1) and obtain lower and upper bounds for these norms.

Let $A$ be any $m \times n$ matrix. The $\ell_{p}$ norms of the matrix $A$ are defined as

$$
\begin{equation*}
\|A\|_{p}=\left(\sum_{i=1}^{m} \sum_{j=1}^{n}\left|a_{i j}\right|^{p}\right)^{\frac{1}{p}} \quad 1 \leq p<\infty \tag{1.2}
\end{equation*}
$$

and also the spectral norm of matrix $A$ is

$$
\|A\|_{s}=\sqrt{\max _{1 \leq i \leq n} \lambda_{i}}
$$

where the matrix $A$ is $m \times n$ and $\lambda_{i}$ are the eigenvalues of $A^{H} A$ and $A^{H}$ is a conjugate transpose of matrix $A$. In the case $p=2$, the $\ell_{2}$ norm of the matrix $A$ is called its Euclidean norm. The $\|A\|_{s}$ and $\|A\|_{2}$ norms are related by the following inequality

$$
\begin{equation*}
\frac{1}{\sqrt{n}}\|A\|_{2} \leq\|A\|_{s} \tag{1.3}
\end{equation*}
$$

The Riemann Zeta function is defined by

$$
\zeta(s)=\sum_{n=1}^{\infty} \frac{1}{n^{s}}
$$

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for complex values of $s$. While converging only for complex numbers $s$ with $\operatorname{Re} s>1$, this function can be analytically continued on the whole complex plane (with a single pole at $s=1$ ).

The Hurwitz's Zeta function $\zeta(s, a)$ is a generalization of the Riemann's Zeta function $\zeta(s)$ that also known as the generalized Zeta function. It is defined by the formula

$$
\zeta(s, a) \equiv \sum_{k=0}^{\infty} \frac{1}{(k+a)^{s}}
$$

for $R[s]>1$, and by analytic continuation to other $s \neq 1$, where any term with $k+a=0$ is excluded. For $a>-1$, a globally convergent series for $\zeta(s, a)$ (which, for fixed $a$, gives an analytic continuation of $\zeta(s, a)$ to the entire complex $s$-plane except the point $s=1$ ) is given by

$$
\zeta(s, a)=\frac{1}{s-1} \sum_{n=0}^{\infty} \frac{1}{n+1} \sum_{k=0}^{n}(-1)^{k}\binom{n}{k}(a+k)^{1-s},
$$

see Hasse [4]. The Hurwitz's Zeta function satisfies

$$
\begin{aligned}
\zeta\left(s, \frac{1}{2}\right) & =\sum_{k=0}^{\infty}\left(k+\frac{1}{2}\right)^{-s}=2^{s} \sum_{k=0}^{\infty}(2 k+1)^{-s} \\
& =2^{s}\left[\zeta(s)-\sum_{k=1}^{\infty}(2 k)^{-s}\right] \\
& =2^{s}\left(1-2^{-s}\right) \zeta(s)
\end{aligned}
$$

$$
\begin{equation*}
\zeta\left(s, \frac{1}{2}\right)=\left(2^{s}-1\right) \zeta(s) \tag{1.4}
\end{equation*}
$$

The gamma function can be given by Euler's integral form

$$
\Gamma(z) \equiv \int_{0}^{\infty} t^{z-1} e^{-t} d t
$$

The digamma function is defined as a special function which is given by the logarithmic derivative of the gamma function (or, depending on the definition, the logarithmic derivative of the factorial). Because of this ambiguity, two different notations are sometimes (but not always) used, with

$$
\Psi(z)=\frac{d}{d z} \ln [\Gamma(z)]=\frac{\Gamma^{\prime}(z)}{\Gamma(z)}
$$

defined as the logarithmic derivative of the gamma function $\Gamma(z)$, and

$$
F(z)=\frac{d}{d z} \ln (z!)
$$

defined as the logarithmic derivative of the factorial function. The $n$th derivative $\Psi(z)$ is called the polygamma function, denoted $\Psi(n, z)$. The notation $\Psi(n, z)$ is therefore frequently used as the digamma function itself. If $a>0$ and $b$ any number and $n \in \mathbb{Z}^{+}$is positive integer, then

$$
\begin{equation*}
\lim _{n \rightarrow \infty} \Psi(a, n+b)=0 \tag{1.5}
\end{equation*}
$$

Consider matrices $A=\left(a_{i j}\right)$ and $C=\left(c_{i j}\right)$ of order $m \times n$ and $B=\left(b_{k l}\right)$ of order $p \times q$. Let $A=\left(A_{i j}\right)$ be partitioned with $A_{i j}$ of order $m_{i} \times n_{j}$ as the $(i, j)$ th block submatrix and let $B=\left(B_{k l}\right)$ be partitioned with $B_{k l}$ of order


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$p_{k} \times q_{l}$ as the $(k, l)$ th block submatrix $\left(\sum m_{i}=m, \sum n_{j}=n, \sum p_{k}=p\right.$ and $\sum q_{l}=q$ ). Four matrix products of $A$ and $B$, namely the Kronecker, Hadamard, Tracy-Singh and Khatri-Rao products, are defined as follows.

The Kronecker product, also known as tensor product or direct product, is defined to be

$$
A \otimes B=\left(a_{i j} B\right)
$$

where $a_{i j}$ is the $i j$ th scalar element of $A=\left(a_{i j}\right), a_{i j} B$ is the $i j$ th submatrix of order $p \times q$ and $A \otimes B$ is of order $m p \times n q$.

The Hadamard product, or the Schur product, is defined as

$$
A \odot C=\left(a_{i j} c_{i j}\right)
$$

where $a_{i j}, c_{i j}$ and $a_{i j} c_{i j}$ are the $i j$ th scalar elements of $A=\left(a_{i j}\right), C=\left(c_{i j}\right)$ and $A \odot C$ respectively, and $A, C$ and $A \odot C$ are of order $m \times n$.

The Tracy-Singh product is defined to be

$$
A \circ B=\left(A_{i j} \circ B\right) \quad \text { with } \quad A_{i j} \circ B=\left(A_{i j} \otimes B_{k l}\right)
$$

where $A_{i j}$ is the $i j$ th submatrix of order $m_{i} \times n_{j}, B_{k l}$ is the $k l$ th submatrix of order $p_{k} \times q_{l}, A_{i j} \otimes B_{k l}$ is the $k l$ th submatrix of order $m_{i} p_{k} \times n_{j} q_{l}, A_{i j} \circ B$ is the $i j$ th submatrix of order $m_{i} p \times n_{j} q$ and $A \circ B$ is of order $m p \times n q$.

The Khatri-Rao product is defined as

$$
A * B=\left(A_{i j} \otimes B_{i j}\right)
$$

where $A_{i j}$ is the $i j$ th submatrix of order $m_{i} \times n_{j}, B_{i j}$ is the $i j$ th submatrix of order $p_{i} \times q_{j}, A_{i j} \otimes B_{i j}$ is the $i j$ th submatrix of order $m_{i} p_{i} \times n_{j} q_{j}$ and $A * B$ is of order $\left(\sum m_{i} p_{i}\right) \times\left(\sum n_{j} q_{j}\right)$.


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## 2. The spectral and $\ell_{p}$ norms of the Khatri-Rao product of two $n \times n$ Cauchy-Hankel matrices

If we substitute $g=1 / 2$ and $h=1$ into the $H_{n}$ matrix (1.1), then we have

$$
\begin{equation*}
H_{n}=\left[\frac{1}{\frac{1}{2}+(i+j)}\right]_{i, j=1}^{n} \tag{2.1}
\end{equation*}
$$

Theorem 2.1. Let the matrix $H_{n}(n \geq 2)$ given in (2.1) be partitioned as

$$
H_{n}=\left(\begin{array}{ll}
H_{n}^{(11)} & H_{n}^{(12)}  \tag{2.2}\\
H_{n}^{(21)} & H_{n}^{(22)}
\end{array}\right)
$$

where $H_{n}^{(i j)}$ is the ijth submatrix of order $m_{i} \times n_{j}$ with $H_{n}^{(11)}=H_{n-1}$. Then

$$
\begin{aligned}
\left\|H_{n} * H_{n}\right\|_{p}^{p} \leq & 2^{2 p}\left[2+\left(\frac{1}{2}-2^{-p}\right) \zeta(p-1)\right. \\
& \left.-\frac{3}{2}\left(1-2^{-p}\right) \zeta(p)-\ln 2\right]^{2}+2^{2 p-3}[1-\ln 2]^{2}+\left(\frac{2}{9}\right)^{2 p}
\end{aligned}
$$

and

$$
\begin{aligned}
& \left\|H_{n} * H_{n}\right\|_{p}^{p} \\
& \quad \geq 2^{2 p-4}\left[\left(\frac{1}{2}-2^{-p}\right) \zeta(p-1)-\frac{3}{2}\left(1-2^{-p}\right) \zeta(p)+1\right]^{2}+2\left(\frac{2}{7}\right)^{2 p}
\end{aligned}
$$

is valid where $\|\cdot\|_{p}(3 \leq p<\infty)$ is $\ell_{p}$ norm and the operation " $*$ " is a Khatri-

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 Rao product.

Proof. Let $H_{n}$ be defined by (2.1) partitioned as in (2.2). $H_{n} * H_{n}$, Khatri-Rao product of two $H_{n}$ matrices, is obtained as

$$
H_{n} * H_{n}=\left(\begin{array}{ll}
H_{n}^{(11)} \otimes H_{n}^{(11)} & H_{n}^{(12)} \otimes H_{n}^{(12)} \\
H_{n}^{(21)} \otimes H_{n}^{(21)} & H_{n}^{(22)} \otimes H_{n}^{(22)}
\end{array}\right)
$$

Using the $\ell_{p}$ norm and Khatri-Rao definitions one may easily compute $\left\|H_{n} * H_{n}\right\|_{p}$ relative to the above $\left\|H_{n}^{(i j)} \otimes H_{n}^{(i j)}\right\|_{p}$ as shown in (2.3)

$$
\begin{equation*}
\left\|H_{n} * H_{n}\right\|_{p}^{p}=\sum_{i, j=1}^{2}\left\|H_{n}^{(i j)} \otimes H_{n}^{(i j)}\right\|_{p}^{p} \tag{2.3}
\end{equation*}
$$

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We may use the equality (1.2) to write

$$
\begin{aligned}
\left\|H_{n}^{(11)} \otimes H_{n}^{(11)}\right\|_{p}^{p} & =\left[\sum_{i, j=1}^{n-1} \frac{1}{\left(\frac{1}{2}+i+j\right)^{p}}\right]^{2} \\
& =2^{2 p}\left[\sum_{k=1}^{n-1} \frac{k}{(2 k+3)^{p}}+\sum_{k=1}^{n-2} \frac{n-k-1}{(2 n+2 k+1)^{p}}\right]^{2} \\
& =2^{2 p}\left[\left(\sum_{k=2}^{n} \frac{k-1}{(2 k+1)^{p}}+\sum_{k=1}^{n-2} \frac{n-k-1}{(2 n+2 k+1)^{p}}\right)\right]^{2}
\end{aligned}
$$

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$$
\begin{align*}
&=2^{2 p}\left[\frac{1}{2} \sum_{k=1}^{n}\left(\frac{1}{(2 k+1)^{p-1}}-\frac{1}{(2 k+1)^{p}}\right)\right.  \tag{2.4}\\
&\left.\quad-\sum_{k=1}^{n} \frac{1}{(2 k+1)^{p}}+\sum_{k=1}^{n-2} \frac{n-k-1}{(2 n+2 k+1)^{p}}+1\right]^{2} .
\end{align*}
$$

From (1.4), we obtain

$$
\begin{align*}
& \sum_{k=0}^{\infty}\left(\frac{1}{(2 k}+\right. \\
& \left.\quad=1)^{p-1}-\frac{1}{(2 k+1)^{p}}\right) \\
& \quad=2^{1-p} \zeta\left(p-1, \frac{1}{2}\right)-2^{-p} \zeta\left(p, \frac{1}{2}\right)  \tag{2.5}\\
& \quad=\left(1-2^{1-p}\right) \zeta(p-1)-\left(1-2^{-p}\right) \zeta(p)
\end{align*}
$$

Also, since

$$
\lim _{n \rightarrow \infty} \sum_{k=1}^{n-2} \frac{n-k-1}{(2 n+2 k+1)^{p}}= \begin{cases}0, & p>2  \tag{2.6}\\ \frac{1}{4}(1-\ln 2), & p=2\end{cases}
$$

and from (1.4), (2.4), (2.5), (2.6), we have
(2.7) $\left\|H_{n}^{(11)} \otimes H_{n}^{(11)}\right\|_{p}^{p}$

$$
\leq 2^{2 p}\left[\left(\frac{1}{2}-2^{-p}\right) \zeta(p-1)-\frac{3}{2}\left(1-2^{-p}\right) \zeta(p)+2-\ln 2\right]^{2}
$$

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Using (2.3) and (2.7) we can write

$$
\begin{align*}
& \left\|H_{n} * H_{n}\right\|_{p}^{p} \\
& \begin{aligned}
\leq 2^{2 p}[2 & \left.+\left(\frac{1}{2}-2^{-p}\right) \zeta(p-1)-\frac{3}{2}\left(1-2^{-p}\right) \zeta(p)-\ln 2\right]^{2} \\
& +2\left[\sum_{i=1}^{n-1} \frac{1}{\left(\frac{1}{2}+i+n\right)^{p}}\right]^{2}+\left[\frac{1}{\left(\frac{1}{2}+2 n\right)^{p}}\right]^{2} \\
\leq 2^{2 p}[2 & \left.+\left(\frac{1}{2}-2^{-p}\right) \zeta(p-1)-\frac{3}{2}\left(1-2^{-p}\right) \zeta(p)-\ln 2\right]^{2} \\
& +2^{2 p+1}\left[\sum_{i=1}^{n-1} \frac{n-i}{(2 n+2 i+1)^{p}}\right]^{2}+\frac{1}{\left(\frac{1}{2}+2 n\right)^{2 p}} .
\end{aligned}
\end{align*}
$$

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Thus, from (2.6) and (2.8) we obtain an upper bound for $\left\|H_{n} * H_{n}\right\|_{p}^{p}$ such that
(2.9) $\quad\left\|H_{n} * H_{n}\right\|_{p}^{p}$

$$
\begin{aligned}
& \leq 2^{2 p}\left[2+\left(\frac{1}{2}-2^{-p}\right) \zeta(p-1)-\frac{3}{2}\left(1-2^{-p}\right) \zeta(p)-\ln 2\right]^{2} \\
&+2^{2 p-3}[1-\ln 2]^{2}+\left(\frac{2}{9}\right)^{2 p}
\end{aligned}
$$

For the lower bound, if we consider inequality

$$
\left\|H_{n}^{(11)} \otimes H_{n}^{(11)}\right\|_{p}^{p} \geq\left[2^{p-2} \sum_{k=1}^{n-1} \frac{k}{(2 k+3)^{p}}\right]^{2}=\left[2^{p-2} \sum_{k=2}^{n} \frac{k-1}{(2 k+1)^{p}}\right]^{2}
$$

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$$
=2^{2 p-4}\left[\left(\frac{1}{2}-2^{-p}\right) \zeta(p-1)-\frac{3}{2}\left(1-2^{-p}\right) \zeta(p)+1\right]^{2}
$$

and equalities (2.3), (2.5), then we have
(2.10) $\left\|H_{n} * H_{n}\right\|_{p}^{p} \geq 2^{2 p-4}\left[\left(\frac{1}{2}-2^{-p}\right) \zeta(p-1)\right.$

$$
\left.-\frac{3}{2}\left(1-2^{-p}\right) \zeta(p)+1\right]^{2}+2\left(\frac{2}{7}\right)^{2 p}
$$

This is a lower bound for $\left\|H_{n} * H_{n}\right\|_{p}^{p}$. Thus, the proof of the theorem is completed using (2.9) and (2.10).

Example 2.1. Let

$$
\begin{aligned}
&\left.\begin{array}{l}
\alpha= \\
2^{2 p}[2+(
\end{array} \frac{1}{2}-2^{-p}\right) \zeta(p-1) \\
&\left.-\frac{3}{2}\left(1-2^{-p}\right) \zeta(p)-\ln 2\right]^{2}+2^{2 p-3}[1-\ln 2]^{2}+\left(\frac{2}{9}\right)^{2 p} \\
& \beta=2^{2 p-4}\left[\left(\frac{1}{2}-2^{-p}\right) \zeta(p-1)-\frac{3}{2}\left(1-2^{-p}\right) \zeta(p)+1\right]^{2}+2\left(\frac{2}{7}\right)^{2 p}
\end{aligned}
$$

and order of $H_{n} * H_{n}$ matrix is $N$. Thus, we have the following values:


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| $N$ | $\beta$ | $\left\\|H_{n} * H_{n}\right\\|_{3}$ | $\alpha$ |
| :--- | :--- | :--- | :--- |
| 2 | 0.1932680901 | 0.1943996774 | 2.034031369 |
| 5 | 0.1932680901 | 0.2486967434 | 2.034031369 |
| 10 | 0.1932680901 | 0.2949003201 | 2.034031369 |
| 17 | 0.1932680901 | 0.3250545239 | 2.034031369 |
| 26 | 0.1932680901 | 0.3460881969 | 2.034031369 |
| 37 | 0.1932680901 | 0.3615449198 | 2.034031369 |
| 50 | 0.1932680901 | 0.3733657155 | 2.034031369 |
| 65 | 0.1932680901 | 0.3826914230 | 2.034031369 |
| 81 | 0.1932680901 | 0.3902333553 | 2.034031369 |


| $N$ | $\beta$ | $\left\\|H_{n} * H_{n}\right\\|_{4}$ | $\alpha$ |
| :--- | :--- | :--- | :--- |
| 2 | 0.1347849117 | 0.1654942693 | 2.294793856 |
| 5 | 0.1347849117 | 0.2041337591 | 2.294793856 |
| 10 | 0.1347849117 | 0.2215153273 | 2.294793856 |
| 17 | 0.1347849117 | 0.2305342653 | 2.294793856 |
| 26 | 0.1347849117 | 0.2357826204 | 2.294793856 |
| 37 | 0.1347849117 | 0.2390987777 | 2.294793856 |
| 50 | 0.1347849117 | 0.2413257697 | 2.294793856 |
| 65 | 0.1347849117 | 0.2428929188 | 2.294793856 |
| 81 | 0.1347849117 | 0.2440372508 | 2.294793856 |

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| $N$ | $\beta$ | $\left\\|H_{n} * H_{n}\right\\|_{5}$ | $\alpha$ |
| :--- | :--- | :--- | :--- |
| 2 | 0.1218381759 | 0.1622386787 | 2.554705355 |
| 5 | 0.1218381759 | 0.1845312641 | 2.554705355 |
| 10 | 0.1218381759 | 0.1920519007 | 2.554705355 |
| 17 | 0.1218381759 | 0.1952045459 | 2.554705355 |
| 26 | 0.1218381759 | 0.1967458182 | 2.554705355 |
| 37 | 0.1218381759 | 0.1975855071 | 2.554705355 |
| 50 | 0.1218381759 | 0.1980810422 | 2.554705355 |
| 65 | 0.1218381759 | 0.1983919845 | 2.554705355 |
| 81 | 0.1218381759 | 0.1985968085 | 2.554705355 |

Now, we will obtain a lower bound and an upper bound for spectral norm of the Khatri-Rao product of two $H_{n}$ as in (2.1) and partitioned as in (2.2).

To minimize the numerical round-off errors in solving system $A x=b$, it is normally convenient that the rows of $A$ be properly scaled before the solution procedure begins. One way is to premultiply by the diagonal matrix

$$
\begin{equation*}
D=\operatorname{diag}\left\{\frac{\alpha_{1}}{r_{1}(A)}, \frac{\alpha_{2}}{r_{2}(A)}, \ldots, \frac{\alpha_{n}}{r_{n}(A)}\right\} \tag{2.11}
\end{equation*}
$$

where $r_{i}(A)$ is the Euclidean norm of the $i$ th row of $A$ and $\alpha_{1}, \alpha_{2}, \ldots, \alpha_{n}$ are positive real numbers such that

$$
\begin{equation*}
\alpha_{1}^{2}+\alpha_{2}^{2}+\cdots+\alpha_{n}^{2}=n . \tag{2.12}
\end{equation*}
$$



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Clearly, the euclidean norm of the coefficient matrix $B=D A$ of the scaled system is equal to $\sqrt{n}$ and if $\alpha_{1}=\alpha_{2}=\cdots=\alpha_{n}=1$ then each row of $B$ is a unit vector in the Euclidean norm. Also, we can define $B=A D$,

$$
\begin{equation*}
D=\operatorname{diag}\left\{\frac{\alpha_{1}}{c_{1}(A)}, \frac{\alpha_{2}}{c_{2}(A)}, \ldots, \frac{\alpha_{n}}{c_{n}(A)}\right\} \tag{2.13}
\end{equation*}
$$

where $c_{i}(A)$ is the Euclidean norm of the $i$ th column of $A$. Again, $\|B\|_{2}=\sqrt{n}$ and if $\alpha_{1}=\alpha_{2}=\cdots=\alpha_{n}=1$ then each column of $B$ is a unit vector in the Euclidean norm.

We now that

$$
\begin{equation*}
\|B\|_{2} \leq\|D\|_{2} \cdot\|A\|_{2} \tag{2.14}
\end{equation*}
$$

for $B$ matrix above (see O. Rojo [16]).
Theorem 2.2. Let the matrix $H_{n}(n>2)$ given in (2.1) be partitioned as

$$
H_{n}=\left(\begin{array}{ll}
H_{n}^{(11)} & H_{n}^{(12)} \\
H_{n}^{(21)} & H_{n}^{(22)}
\end{array}\right)
$$

where $H_{n}^{(i j)}$ is the ijth submatrix of order $m_{i} \times n_{j}$ with $H_{n}^{(11)}=H_{n-1}$ and $\alpha_{i}$ 's $(i=1, \ldots, n)$ be as in (2.12). Then,

$$
\left\|H_{n} * H_{n}\right\|_{s} \leq \pi^{2}+32\left[\frac{1}{8} \pi^{2}-\frac{259}{225}\right]^{2}+\frac{16}{6561}
$$



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$$
\begin{aligned}
&\left\|H_{n} * H_{n}\right\|_{s} \geq\left(\sum_{i=1}^{n-1} \frac{\alpha_{i}^{2}}{-\Psi\left(1, n+\frac{1}{2}-i\right)+\Psi\left(1, \frac{3}{2}+i\right)}\right)^{-2} \\
&+32\left[\frac{1}{8} \pi^{2}-\frac{259}{225}\right]^{2}+\frac{16}{6561}
\end{aligned}
$$

is valid where $\|\cdot\|_{s}$ is spectral norm and the operation "*" is a Khatri-Rao product.

Proof. Let $H_{n}$ be defind by (2.1) and partitioned as in (2.2). $H_{n} * H_{n}$, the Khatri-Rao product of two $H_{n}$ matrices, is obtained as

$$
H_{n} * H_{n}=\left(\begin{array}{ll}
H_{n}^{(11)} \otimes H_{n}^{(11)} & H_{n}^{(12)} \otimes H_{n}^{(12)} \\
H_{n}^{(21)} \otimes H_{n}^{(21)} & H_{n}^{(22)} \otimes H_{n}^{(22)}
\end{array}\right)
$$

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Using the $\ell_{p}$ norm and Khatri-Rao definitions one may easily compute $\left\|H_{n} * H_{n}\right\|_{p}$ relative to the above $\left\|H_{n}^{(i j)} \otimes H_{n}^{(i j)}\right\|_{p}$ as shown in (2.3)

$$
\left\|H_{n} * H_{n}\right\|_{p}^{p}=\sum_{i, j=1}^{2}\left\|H_{n}^{(i j)} \otimes H_{n}^{(i j)}\right\|_{p}^{p}
$$

First of all, we must establish a function $f(x)$ such that

$$
h_{s}=\frac{1}{2 \pi} \int_{-\pi}^{\pi} f(x) e^{-i s x} d x=\frac{1}{\frac{1}{2}+s}, \quad s=2,3, \ldots, 2 n .
$$

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where $h_{s}$ are the entries of the matrix $H_{n}$. Hence, we must find values of $c$ such that

$$
\frac{1}{2 \pi} \int_{-\pi}^{\pi} c e^{((1 / 2)+s) i x} e^{-i s x} d x=\frac{1}{\frac{1}{2}+s}
$$

Thus, we have

$$
\frac{c}{2 \pi} \int_{-\pi}^{\pi} e^{(1 / 2)+s} e^{-i s x} d x=\frac{2 c}{\pi}
$$

and

$$
c=\frac{\pi}{2\left(\frac{1}{2}+s\right)}
$$

Hence, we have

$$
f(x)=\frac{\pi}{2\left(\frac{1}{2}+s\right)} e^{((1 / 2)+s) i x}
$$

The function $f(x)$ can be writtten as

$$
f(x)=f_{1}(x) f_{2}(x)
$$

where $f_{1}(x)$ is a real-valued function and $f_{2}(x)$ is a function with period $2 \pi$ and $\left|f_{2}(x)\right|=1$. Thus, we have

$$
f_{1}(x)=\frac{\pi}{2\left(\frac{1}{2}+s\right)}
$$

and

$$
f_{2}(x)=e^{((1 / 2)+s) i x}
$$

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Since $\left\|H_{n-1}\right\|_{s} \leq \sup f_{1}(x)$,

$$
\sum_{k=1}^{n-1} \frac{1}{(2 k+5)^{2}}=-\frac{1}{4} \Psi\left(1, n+\frac{5}{2}\right)+\frac{1}{8} \pi^{2}-\frac{259}{225}
$$

and from (2.3), we have

$$
\left\|H_{n} * H_{n}\right\|_{s} \leq \pi^{2}+32\left[-\frac{1}{4} \Psi\left(1, n+\frac{5}{2}\right)+\frac{1}{8} \pi^{2}-\frac{259}{225}\right]^{2}+\frac{16}{6561} .
$$

Thus, from (1.5) and (2.12) we obtain an upper bound for the spectral norm Khatri-Rao product of two $H_{n}(n>2)$ as in (2.1) partitioned as in (2.2) such that

$$
\left\|H_{n} * H_{n}\right\|_{s} \leq \pi^{2}+32\left[\frac{1}{8} \pi^{2}-\frac{259}{225}\right]^{2}+\frac{16}{6561}
$$

Also, we have

$$
\|D\|_{2}=\left(\sum_{i=1}^{n-1} \frac{\alpha_{i}^{2}}{-\Psi\left(1, n+\frac{1}{2}-i\right)+\Psi\left(1, \frac{3}{2}+i\right)}\right)^{\frac{1}{2}}
$$

for $D$ a matrix as defined by (2.13). Since $\|B\|_{2}=\sqrt{n-1}$ for $B$ matrix above and from (1.3), we have a lower bound for spectral norm Khatri-Rao product of two $H_{n}(n>2)$ as in (2.1) and partitioned as in (2.2) such that

$$
\left\|H_{n} * H_{n}\right\|_{s} \geq\left(\sum_{i=1}^{n-1} \frac{\alpha_{i}^{2}}{-\Psi\left(1, n+\frac{1}{2}-i\right)+\Psi\left(1, \frac{3}{2}+i\right)}\right)^{-2}
$$

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$$
+32\left[\frac{1}{8} \pi^{2}-\frac{259}{225}\right]^{2}+\frac{16}{6561}
$$

This completes the proof.
Example 2.2. Let

$$
\begin{gathered}
a=\pi^{2}+32\left[\frac{1}{8} \pi^{2}-\frac{259}{225}\right]^{2}+\frac{16}{6561} \\
\alpha_{1}=\alpha_{2}=\cdots=\alpha_{n-1}=1 \\
\beta=\left(\sum_{i=1}^{n-1} \frac{1}{-\Psi\left(1, n+\frac{1}{2}-i\right)+\Psi\left(1, \frac{3}{2}+i\right)}\right)^{-2}+32\left[\frac{1}{8} \pi^{2}-\frac{259}{225}\right]^{2}+\frac{16}{6561}
\end{gathered}
$$

and order of $H_{n} * H_{n}$ matrix is $N$. We have known that the bounds for $\alpha_{1}=$ $\alpha_{2}=\cdots=\alpha_{n-1}=1$ are better than those for $\alpha_{i}$ 's $(i=1, \ldots, n)$ such that $\alpha_{1}^{2}+\alpha_{2}^{2}+\cdots+\alpha_{n}^{2}=n$. Thus, we have the following values for the spectral norm of $H_{n} * H_{n}$ :

| $N$ | $\beta$ | $\left\\|H_{n} * H_{n}\right\\|_{s}$ | $a$ |
| :--- | :--- | :---: | :--- |
| 5 | 0.2279281696 | 0.3909209269 | 10,09031555 |
| 10 | 0.2234942988 | 0.5703160868 | 10,09031555 |
| 17 | 0.2220047678 | 0.7282096597 | 10,09031555 |
| 26 | 0.2213922974 | 0.8664326411 | 10,09031555 |
| 37 | 0.2211033668 | 0.9883803285 | 10,09031555 |
| 50 | 0.2209527402 | 1.097039615 | 10,09031555 |

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