

## THE LAX CONJECTURE IS TRUE

A. S. LEWIS, P. A. PARRILO, AND M. V. RAMANA

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ABSTRACT. In 1958 Lax conjectured that hyperbolic polynomials in three variables are determinants of linear combinations of three symmetric matrices. This conjecture is equivalent to a recent observation of Helton and Vinnikov.

Consider a polynomial  $p$  on  $\mathbf{R}^n$  of degree  $d$  (the maximum of the degrees of the monomials in the expansion of  $p$ ). We call  $p$  *homogeneous* if  $p(tw) = t^d p(w)$  for all real  $t$  and vectors  $w \in \mathbf{R}^n$ : equivalently, every monomial in the expansion of  $p$  has degree  $d$ . We denote the set of such polynomials by  $\mathbf{H}^n(d)$ . By identifying a polynomial with its vector of coefficients, we can consider  $\mathbf{H}^n(d)$  as a normed vector space of dimension  $\binom{n+d-1}{d}$ .

A polynomial  $p \in \mathbf{H}^n(d)$  is *hyperbolic* with respect to a vector  $e \in \mathbf{R}^n$  if  $p(e) \neq 0$  and, for all vectors  $w \in \mathbf{R}^n$ , the univariate polynomial  $t \mapsto p(w - te)$  has all real roots. The corresponding *hyperbolicity cone* is the open convex cone (see [5])

$$\{w \in \mathbf{R}^n : p(w - te) = 0 \Rightarrow t > 0\}.$$

For example, the polynomial  $w_1 w_2 \cdots w_n$  is hyperbolic with respect to the vector  $(1, 1, \dots, 1)$ , since the polynomial  $t \mapsto (w_1 - t)(w_2 - t) \cdots (w_n - t)$  has roots  $w_1, w_2, \dots, w_n$ ; hence the corresponding hyperbolicity cone is the open positive orthant.

Hyperbolic polynomials and their hyperbolicity cones originally appeared in the partial differential equations literature [4]. They have attracted attention more recently as fundamental objects in modern convex optimization [6, 1]. Three primary reasons drive this interest:

- (i) the definition of “hyperbolic polynomial” is strikingly simple;
- (ii) the class of hyperbolic polynomials, although not well-understood, is known to be rich — specifically, its interior in  $\mathbf{H}^n(d)$  is nonempty;
- (iii) optimization problems posed over hyperbolicity cones, with linear objective and constraint functions, are amenable to efficient interior point algorithms.

For more details on these reasons, see [6, 1].

In light of the interest of hyperbolic polynomials to optimization theorists, it is therefore natural to ask: how general is the class of hyperbolicity cones? In particular, do hyperbolicity cones provide a more general model for convex optimization

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than “semidefinite programming” (the study of optimization problems with linear objectives and constraints and semidefinite matrix variables [9])?

We begin with some easy observations. A rich source of examples of hyperbolicity cones are *semidefinite slices*, by which we mean sets of the form

$$(1) \quad \left\{ w : \sum_{j=1}^n w_j G_j \in \mathbf{S}_{++}^d \right\},$$

for matrices  $G_1, G_2, \dots, G_n$  in the space  $\mathbf{S}^d$  of all  $d$ -by- $d$  real symmetric matrices, where  $\mathbf{S}_{++}^d$  denotes the positive definite cone. Such cones are, in particular, “semidefinite representable” in the sense of [9].

**Proposition 2.** *Any nonempty semidefinite slice is a hyperbolicity cone.*

*Proof.* Suppose the semidefinite slice (1) contains the vector  $\hat{w}$ . We claim the polynomial  $p$  on  $\mathbf{R}^n$  defined by

$$(3) \quad p(w) = \det \sum_j w_j G_j$$

is hyperbolic with respect to  $\hat{w}$ , with corresponding hyperbolicity cone described by (1). Clearly  $p$  is homogeneous of degree  $d$ , and  $p(\hat{w}) > 0$ .

Define a matrix  $\hat{G} = \sum_j \hat{w}_j G_j \in \mathbf{S}_{++}^d$ , and notice, for any vector  $w \in \mathbf{R}^n$  and scalar  $t$ , we have

$$\begin{aligned} p(w - t\hat{w}) &= \det \sum_j (w_j - t\hat{w}_j) G_j = \det \left( \sum_j w_j G_j - t\hat{G} \right) \\ &= (\det \hat{G}) \det \left( \hat{G}^{-1/2} \left[ \sum_j w_j G_j \right] \hat{G}^{-1/2} - tI \right), \end{aligned}$$

where  $I$  denotes the identity matrix. Consequently, the univariate polynomial  $t \mapsto p(w - t\hat{w})$  has all real roots, namely the eigenvalues of the symmetric matrix  $H = \hat{G}^{-1/2} [\sum_j w_j G_j] \hat{G}^{-1/2}$ , so  $p$  is hyperbolic with respect to  $\hat{w}$ . Furthermore, by definition,  $w$  lies in the corresponding hyperbolicity cone exactly when these roots (or equivalently, eigenvalues) are all strictly positive. But this property is equivalent to  $H$  being positive definite, which holds if and only if  $\sum_j w_j G_j$  is positive definite, as required.  $\square$

The class of semidefinite slices is quite broad. For example, any *homogeneous cone* (an open convex pointed cone whose automorphism group acts transitively) is a semidefinite slice [2] (see also [3]). In particular, therefore, any homogeneous cone is a hyperbolicity cone, a result first observed in [6].

What about the converse? When is a hyperbolicity cone a semidefinite slice? How general is the class of hyperbolic polynomials of the form (3)?

In considering a general hyperbolic polynomial  $p$  on  $\mathbf{R}^n$  with respect to a vector  $e$ , we can suppose, after a change of variables, that  $e = (1, 0, 0, \dots, 0)$  and  $p(e) = 1$ . Consider the first nontrivial case, that of  $n = 2$ . By assumption, the polynomial  $t \mapsto p(-t, 1)$  has all real roots, which we denote  $g_1, g_2, \dots, g_d$ , so for some nonzero real  $k$  we have the identity

$$p(-t, 1) = k \prod_{j=1}^d (g_j - t).$$

By homogeneity, for any vector  $(x, y) \in \mathbf{R}^2$  with  $y \neq 0$ , we deduce

$$p(x, y) = y^d p\left(\frac{x}{y}, 1\right) = y^d k \prod_{j=1}^d \left(g_j + \frac{x}{y}\right) = k \prod_{j=1}^d (g_j y + x).$$

By continuity and the fact that  $p(1, 0) = 1$ , we see that

$$p(x, y) = \prod_{j=1}^d (g_j y + x) = \det(xI + yG)$$

for all  $(x, y) \in \mathbf{R}^2$ , where  $G$  is the diagonal matrix with diagonal entries  $g_1, g_2, \dots, g_d$ . Thus any such hyperbolic polynomial  $p$  does indeed have the form (3).

What about hyperbolic polynomials in more than two variables? The following conjecture [8] proposes that all hyperbolic polynomials in three variables are likewise easily described in terms of determinants of symmetric matrices.

**Conjecture 4** (Lax, 1958). *A polynomial  $p$  on  $\mathbf{R}^3$  is hyperbolic of degree  $d$  with respect to the vector  $e = (1, 0, 0)$  and satisfies  $p(e) = 1$  if and only if there exist matrices  $B, C \in \mathbf{S}^d$  such that  $p$  is given by*

$$(5) \quad p(x, y, z) = \det(xI + yB + zC).$$

An obvious consequence of this conjecture would be that, in  $\mathbf{R}^3$ , hyperbolicity cones and semidefinite slices comprise identical classes.

A polynomial on  $\mathbf{R}^2$  is a *real zero polynomial* [7] if, for all vectors  $(y, z) \in \mathbf{R}^2$ , the univariate polynomial  $t \mapsto q(ty, tz)$  has all real roots. Such polynomials are closely related to hyperbolic polynomials via the following elementary result.

**Proposition 6.** *If  $p$  is a hyperbolic polynomial of degree  $d$  on  $\mathbf{R}^3$  with respect to the vector  $e = (1, 0, 0)$ , and  $p(e) = 1$ , then the polynomial on  $\mathbf{R}^2$  defined by  $q(y, z) = p(1, y, z)$  is a real zero polynomial of degree no more than  $d$ , and satisfying  $q(0, 0) = 1$ .*

*Conversely, if  $q$  is a real zero polynomial of degree  $d$  on  $\mathbf{R}^2$  satisfying  $q(0, 0) = 1$ , then the polynomial on  $\mathbf{R}^3$  defined by*

$$(7) \quad p(x, y, z) = x^d q\left(\frac{y}{x}, \frac{z}{x}\right) \quad (x \neq 0)$$

*(extended to  $\mathbf{R}^3$  by continuity) is a hyperbolic polynomial of degree  $d$  on  $\mathbf{R}^3$  with respect to  $e$ , and  $p(e) = 1$ .*

*Proof.* To prove the first statement, note that for any point  $(y, z) \in \mathbf{R}^2$  and complex  $\mu$ , if  $q(\mu(y, z)) = 0$ , then  $\mu \neq 0$  and  $0 = p(1, \mu y, \mu z) = \mu^d p(\mu^{-1}, y, z)$ , using the homogeneity of  $p$ . So, by the hyperbolic property,  $-\mu^{-1}$  is real, and hence so is  $\mu$ . The remaining claims are clear.

For the converse direction, since  $q$  has degree  $d$ , clearly  $p$  is well-defined and homogeneous of degree  $d$  and satisfies  $p(e) = 1$ . If  $p(\mu, y, z) = 0$ , then either  $\mu = 0$  or  $q(\mu^{-1}(y, z)) = 0$ , in which case  $\mu^{-1}$  and hence also  $\mu$  must be real.  $\square$

(Notice, in the first claim of the proposition, that the polynomial  $q$  may have degree strictly less than  $d$ : consider, for example, the case  $p(x, y, z) = x^d$ .)

Helton and Vinnikov [7, p. 10] observe the following result, based heavily on [10].

**Theorem 8.** *A polynomial  $q$  on  $\mathbf{R}^2$  is a real zero polynomial of degree  $d$  and satisfies  $q(0,0) = 1$  if and only if there exist matrices  $B, C \in \mathbf{S}^d$  such that  $q$  is given by*

$$(9) \quad q(y, z) = \det(I + yB + zC).$$

(Notice, as in the Lax conjecture, that the “if” direction is immediate.)

We claim that Theorem 8 is equivalent to the Lax conjecture. To see this, suppose  $p$  is a hyperbolic polynomial of degree  $d$  on  $\mathbf{R}^3$  with respect to the vector  $e = (1, 0, 0)$ , and  $p(e) = 1$ . Then by Proposition 6, the polynomial on  $\mathbf{R}^2$  defined by  $q(y, z) = p(1, y, z)$  is a real zero polynomial of degree  $d' \leq d$ , and satisfying  $q(0, 0) = 1$ . Hence by Theorem 8, equation (9) holds: we can assume  $d' = d$  by replacing  $B, C \in \mathbf{S}^d$  with block diagonal matrices  $\text{Diag}(B, 0), \text{Diag}(C, 0) \in \mathbf{S}^d$ . Then, by homogeneity, for  $x \neq 0$ ,

$$\begin{aligned} p(x, y, z) &= x^d p\left(1, \frac{y}{x}, \frac{z}{x}\right) = x^d q\left(\frac{y}{x}, \frac{z}{x}\right) \\ &= x^d \det\left(I + \frac{y}{x}B + \frac{z}{x}C\right) = \det(xI + yB + zC), \end{aligned}$$

as required. The converse direction in the Lax conjecture is immediate.

Conversely, let us assume the Lax conjecture, and suppose  $q$  is a real zero polynomial of degree  $d$  on  $\mathbf{R}^2$  satisfying  $q(0, 0) = 1$ . (The converse direction in Theorem 8 is immediate.) Then by Proposition 6 the polynomial  $p$  defined by equation (7) is a hyperbolic polynomial of degree  $d$  on  $\mathbf{R}^3$  with respect to  $e$ , and  $p(e) = 1$ . According to the Lax conjecture, equation (5) holds, so

$$q(y, z) = p(1, y, z) = \det(I + yB + zC),$$

as required. □

The exact analogue of the Lax conjecture fails in general for polynomials in  $n > 3$  variables. To see this, note that the set of polynomials on  $\mathbf{R}^n$  of the form  $w \mapsto \det \sum_j w_j G_j$  (where  $G_1, G_2, \dots, G_n \in \mathbf{S}^d$ ) has dimension at most  $n \cdot \binom{d+1}{2}$ , being an algebraic image of a vector space of this dimension. If the degree  $d$  is large, this dimension is certainly smaller than the dimension of the set of hyperbolic polynomials: as we observed above, this latter set has nonempty interior in the space  $\mathbf{H}^n(d)$  (by a result of Nuij [6, Thm. 2.1]), and so has dimension  $\binom{n+d-1}{d}$ .

More concretely, consider the polynomial defined by  $p(w) = w_1^2 - \sum_2^n w_j^2$  for  $w \in \mathbf{R}^n$ . This polynomial is hyperbolic of degree  $d = 2$  with respect to the vector  $(1, 0, 0, \dots, 0)$ , and yet cannot be written in the form  $\det \sum_j w_j G_j$  for matrices  $G_1, G_2, \dots, G_n \in \mathbf{S}^2$  if  $n > 3$ . To see this, choose any nonzero vector  $w$  satisfying  $w_1 = 0$ , and such that the first row of the matrix  $\sum_j w_j G_j$  is zero.

The question of whether all hyperbolicity cones are semidefinite slices, or, more generally, are semidefinite representable, appears open.

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DEPARTMENT OF MATHEMATICS, SIMON FRASER UNIVERSITY, BURNABY, BRITISH COLUMBIA,  
CANADA V5A 1S6

*E-mail address:* `aslewis@sfu.ca`

*URL:* `www.cecm.sfu.ca/~aslewis`

*Current address:* School of Operations Research and Industrial Engineering, Cornell University, Ithaca, New York 14853

*E-mail address:* `aslewis@orie.cornell.edu`

AUTOMATIC CONTROL LABORATORY, SWISS FEDERAL INSTITUTE OF TECHNOLOGY, CH-8092  
ZÜRICH, SWITZERLAND

*E-mail address:* `parrilo@control.ee.ethz.ch`

CORPORATE RESEARCH AND DEVELOPMENT, UNITED AIRLINES INC., ELK GROVE VILLAGE,  
ILLINOIS 60007

*E-mail address:* `motakuri_ramana@yahoo.com`