# Strongly Rayleigh measures and the Kadison-Singer Problem 

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## Main actors in story



Richard Kadison


Isadore Singer


Joel Anderson


Charles Akemann


Jean Bourgain


Nik Weaver


Adam Marcus Daniel Spielman Nikhil Srivastava


Pete Casazza Janet Tremain


Julius Borcea


Petter Branden


Thomas Liggett


Robin Pemantle


Shayan Oveis-Gharan


Lior Tzafriri

## Negative dependance

In this talk we only work with binary ( $\{0,1\}$ valued) random variables.

$$
\mu \in \mathcal{P}\left(2^{[n]}\right) \text {, i.e } \mathrm{PM} \text { on subsets of }[n]=\{1, \cdots, n\} .
$$

(1) Positive dependance well understood.

$$
\begin{array}{ccl}
P L C(+ \text { lattice condition }) & \mu(S) \mu(T) \leq \mu(S \cup T) \mu(S \cap T), & \forall S, T \subset[n] . \\
P A(\text { positive association }) & \mathbb{E}(f) \mathbb{E}(g) \leq \mathbb{E}(f g), & \forall f, g: 2^{[n]} \rightarrow \mathbb{R}, \uparrow .
\end{array}
$$

FKG(Fortuin-Kasteleyn-Ginibre) theorem, 1971: PLC $\Longrightarrow P A$, local-global.
(2) Negative dependance: Analogous notions for repelling random variables:

$$
\begin{array}{ccl}
N L C(- \text { lattice condition }) & \mu(S) \mu(T) \geq \mu(S \cup T) \mu(S \cap T), & \forall S, T \subset[n] . \\
N A(\text { negative association }) & \mathbb{E}(f) \mathbb{E}(g) \leq \mathbb{E}(f g), & \forall f, g: 2^{[n]} \rightarrow \mathbb{R}, \uparrow \\
& & \operatorname{supp}(f) \cap \operatorname{supp}(g)=\emptyset
\end{array}
$$

However, NLC $\nRightarrow N A$
Popularized by Robin Pemantle (2000-...)

## Various definitions

Given $\mu \in \mathcal{P}_{n}:=\mathcal{P}\left(2^{[n]}\right)$, we consider the multi-affine (generating) polynomial (of $\mu$ ),

$$
P_{\mu}=\sum_{S \subset[n]} \mu(S) z^{S}
$$

$X_{1}, \cdots, X_{n}$ : co-ordinate random variables, $X_{i}(S)=1$ if $i \in S$, else 0 .
(1) $\mu \in \mathcal{P}_{n}$ is pairwise negative correlated ( $\mathrm{p}-\mathrm{NC}$ ) if

$$
\mathbb{E}\left(X_{i}\right) \mathbb{E}\left(X_{j}\right) \geq \mathbb{E}\left(X_{i} X_{j}\right), \quad i \neq j \in[n] \Longleftrightarrow \partial_{i} P_{\mu}(1) \partial_{j} P_{\mu}(1) \geq \partial_{i j} P_{\mu}(1)
$$

(2) $\mu \in \mathcal{P}_{n}$ satisfies the strong hereditary negative lattice condition ( $\mathrm{h}-\mathrm{NLC}+$ ) if,

$$
\mu(S) \mu(T) \geq \mu(S \cup T) \mu(S \cap T), \quad \forall S, T \subset[n] .
$$

and the same holds for
(9) Projections : Projection onto $2^{X}$ where $X \subset[n], \tilde{\mu}(S) \sim \sum_{T=S \cup X^{c}} \mu(T)$ for every $X \subset S$.
(2) Application of external fields: Given $\left(a_{1}, \cdots, a_{n}\right) \in \mathbb{R}_{+}^{n}, \tilde{\mu}(S) \sim \mu(S) \prod_{i \in S} a_{i}$.
(3) $\mu \in \mathcal{P}_{n}$ is strongly conditionally negatively associated (CNA+) if it is conditionally negatively associated and the same holds upon applying projections and external fields.

## Examples

(1) Determinantal measures: $\mu \in \mathcal{P}_{n} \mid \exists \operatorname{PSD} A \in M_{n}(\mathbb{R})$ such that,

$$
\mu(\{T \subset[n] \mid S \subset T\})=\sum_{S \subset T} \mu(T)=\operatorname{det}[A(S)], \quad \forall S \subset[n] .
$$

(Lyons, 2003) : $\mu$ determinantal measure in $\mathcal{P}_{n}$. If the associated PSD matrix is a contraction, then it is CNA+.
(2) Symmetric exclusion processes Take $n$ points on $\{0,1\}^{k}$. These points jump to neighbours with fixed probabilities but jumps to occupied spots are forbidden.
Goal : Come up with a notion of negative dependance that is preserved under these transitions.
None of p-NC, h-NLC+ or CNA+ are.

## Real Stable polynomials

Polynomial $p\left(z_{1}, \cdots, p_{m}\right)$ called stable if

$$
p\left(z_{1}, \cdots, z_{n}\right) \neq 0, \quad \forall\left(z_{1}, \cdots, z_{n}\right) \mid \operatorname{lm}\left(z_{k}\right)>0 \forall k \in[m] .
$$

Real Stable: Stable + real coefficients.
(1) Univariate real stability $=$ Real rootedness.
(2) $p=\operatorname{det}\left[A+z_{1} B_{1}+\cdots+z_{n} B_{n}\right]$, where $A$ is symmetric and the $B_{i}$ are PSD.
(3) Real stability preservers,
© $p \rightarrow \partial_{i} p$.
(3) (Julius Borcea, Petter Branden, 2006) Lieb-Sokal lemma: $p \rightarrow q\left(\partial_{1}, \cdots, \partial_{n}\right) p$.
(3) $p\left(z_{1}, \cdots, z_{n}\right) \rightarrow p\left(t, z_{1}, \cdots, z_{n}\right)$ for $t \in \mathbb{R}$.
(1) Convexity: (Adam Marcus, Daniel Spielman, Nikhil Srivastava 2013, Terence Tao 2013, Alexander Scott, Alan Sokal, 2010) $a \in \mathbb{R}$ called above the roots of $p$ or $a \in A b_{p}$ if $p(a+z)>0 \forall z \in \mathbb{R}_{+}^{n}$. Then,

Complete monotonicity

$$
(-1)^{k} \partial_{j}^{k}\left(\frac{\partial_{i} p}{p}\right)(a) \geq 0 \quad \forall a \in A b_{p}, i, j \in[n], k \geq 0
$$

(c) William Helton and Victor Vinnikov 2005 : Bivariate real stable polynomials are determinantal.

## Strongly Rayleigh measures

## Definition (Julius Borcea, Petter Branden, Thomas Liggett 2009)

$\mu \in P_{n}$ is called Strongly Rayleigh if $P_{\mu}:=\sum_{S \subset[n]} \mu(S) z^{S}$ is real stable.
Product measures, Determinantal measures, uniform spanning tree measures are $S R$. Preserved under symmetric exclusion processes.
Implies p-NC, h-NLC+ and CNA+.
$X$ random vector taking values in $\mathbb{Z}_{+}^{n}$. Define,

$$
P_{X}=\sum \mathbb{P}(X=a) z^{a}
$$

$M(X)$ : Maximum degree of the variables $z_{i}$.

## Theorem (Multivariate CLT, Ghosh, Pemantle, Liggett, 2016)

$X_{n}$ sequence of random vectors with sequence $s_{n}$ such that there is a matrix $A$ satisfying,

$$
\frac{\operatorname{Cov}\left(X_{n}\right)}{s_{n}^{2}} \rightarrow A, \quad \frac{M\left(X_{n}\right)^{1 / 3}}{s_{n}} \rightarrow 0
$$

Then,

$$
\frac{X-\mathbb{E}(X)}{s_{n}} \rightarrow N(0, A)
$$

## Bourgain-Tzafriri's RIP

$T: \mathbb{R}^{m} \rightarrow \mathbb{R}^{n}$ linear map.
$s_{1}(T) \geq \cdots \geq s_{m}(T)$ singular values of $T$, i.e eigenvalues of $\left(T^{*} T\right)^{1 / 2}$.
Question : Find large subspace on which $T$ is well invertible.

$$
\operatorname{srank}(T)=\frac{\|T\|_{2}^{2}}{\|T\|^{2}}=\frac{\operatorname{Trace}\left(T^{*} T\right)}{\|T\|^{2}}=\frac{\sum s_{k}(T)^{2}}{s_{1}(T)^{2}}
$$

## Remark (Singular vector basis)

$\left\{v_{1}, \cdots, v_{m}\right\}$ basis of singular vectors for $T$, i.e eigenbasis for $T^{*} T$.
$V=\operatorname{span}\left\{v_{1}, \cdots, v_{k}\right\}$, where $k=c \operatorname{srank}(T)$ for some $c<1$. Then,

$$
\operatorname{smin} T_{\mid V} \geq \sqrt{(1-c)} \sqrt{\frac{\operatorname{srank}(T)}{m}}
$$

Similar statement holds for any basis! One version,

## Theorem (The restricted invertibility principle, B-T, Spielman-Srivastava)

$\left\{v_{1}, \cdots, v_{m}\right\}$ orthonormal basis. Then, for any $c<1$, there exists $\sigma \subset[m]$ of size
$k=c \operatorname{srank}(T)$,

$$
\operatorname{smin} T_{\mid P_{\sigma} \mathbb{R}^{m}} \geq \frac{1}{5} \sqrt{(1-c)} \sqrt{\frac{\operatorname{srank}(T)}{m}}
$$

## Theorem (R, 2016)

Let $T: \mathbb{R}^{m} \rightarrow \mathbb{R}^{n}$ be a linear operator. Then, for any $0 \leq \delta \leq 1$, there is a subset $\sigma$ of size $|\sigma|=\delta \frac{\|T\|_{2}^{4}}{\|T\|_{4}^{4}}$ and such that, letting $c=\frac{|\sigma|}{m}$, we have,

$$
s_{\min }\left(T \mid P_{\sigma} \mathbb{R}^{m}\right) \geq \sqrt{\frac{\operatorname{srank}(T)}{m}}[\sqrt{1-c}-\sqrt{\delta-c}]
$$

## Theorem (Joel Anderson's Paving problem, Adam Marcus, Daniel Spielman, Nikhil Srivastava 13)

There are universal constants $\epsilon<1$ and $r \in \mathbb{N}$ so that for any zero diagonal contraction $A \in M_{n}(\mathbb{R})^{s a}$, there are diagonal projections $Q_{1}, \cdots, Q_{r}$ with $Q_{1}+\cdots+Q_{r}=I$,

$$
\lambda_{1}\left(Q_{i} A Q_{i}\right)<\epsilon, \quad 1 \leq i \leq r .
$$

MSS(2014) : $r=12$. $\mathrm{R}(2016): r=4$. Expected: $r=2+\epsilon$. Known: $r>2$.
Restricted Invertibility in analogous form,

## Theorem (Restricted Invertibility, R 2016)

For any trace zero contraction $A \in M_{n}(\mathbb{R})^{s a}$ and any $c \leq \frac{1}{2}$ there is a principal submatrix $A(S)$ of size cn such that

$$
\lambda_{1}[A(S)] \leq 2 \sqrt{c-c^{2}}
$$

## An equivalence

Casazza, Speegle, Tremain, Weber 2006: Equivalent to fundamental problems in Geometric Functional Analysis, Convex geometry, Signal processing, Harmonic analysis, Frame theory (Feichtinger conjecture), Coding theory, ...

$$
I \subset \mathbb{Z} . \quad S(I):=\overline{\operatorname{span}\left(\left\{e^{i n t}: n \in S\right\}\right)} \|^{\|} .
$$

## Theorem (Weyl)

Given any $[a, b] \subset[0,1], \epsilon>0$ there is a partition $X_{1} \cup \cdots \cup X_{n}=\mathbb{Z}$ such that $\forall f \in S\left(X_{j}\right), 1 \leq j \leq n$,

$$
(1-\epsilon)\|f\|_{2}^{2} \leq \frac{\|f \chi[a, b]\|_{2}^{2}}{b-a} \leq(1+\epsilon)\|f\|_{2}^{2} .
$$

Does the same hold for any measurable set $E$ ? Equivalent to Kadison-Singer.
$\mu \in \mathcal{P}_{n}$ Strongly Rayleigh, $A \in M_{n}(\mathbb{R})^{\text {sa }}$ self adjoint.
Sample principal submatrices of $A$, picking $A_{S}$ with probability $\mu(S)$.
$A_{S}$ : Principal submatrix of $A$ with rows and columns from $S$ removed.
Sublime idea of MSS : Take expectation not of largest eigenvalue, but of the characteristic polynomial!

Theorem (MSS, Nima Anari and Oveis-Gharan 2014, R 2016)

$$
\mathbb{E} \chi\left[A_{S}\right]=\sum_{S \subset[n]} \mu(S) \chi\left[A_{S}\right],
$$

is real rooted and further,

$$
\mathbb{P}\left[\lambda_{1} \chi\left[A_{S}\right] \leq \lambda_{1} \mathbb{E} \chi\left[A_{S}\right]\right]>0 .
$$

Further,

$$
\mathbb{E} \chi\left[A_{S}\right]=\left.P_{\mu}\left(\partial_{1}, \cdots, \partial_{n}\right) \operatorname{det}[Z-A]\right|_{Z=x \mid} .
$$

## SR and RI + KSP

Restricted invertibility : Uniform measure on $n-k$ element subsets of [ $n$ ],

$$
P_{\mu}=\binom{n}{k}^{-1} \sum_{|S|=n-k} z^{S}=\binom{n}{k}^{-1}\left(\partial_{1}+\cdots+\partial_{n}\right)^{k} z_{1} \cdots z_{n} .
$$

Kadison-Singer: Pick subsets of $[n] \times[n]$ of the form $T \times T^{c}$.

$$
P_{\mu_{2}}=2^{-n}\left(\prod_{i=1}^{n}\left(\partial_{z_{i}}+\partial_{y_{i}}\right)\right)\left(z_{1} \cdots z_{n}\right)\left(y_{1} \cdots y_{n}\right) .
$$

## Cauchy-Poincare, R.C.Thompson and MSS' Markov principle

## Theorem (Cauchy-Poincare)

$A \in M_{n}(\mathbb{R})^{s a}$. Then, the eigenvalues of $\chi[A]$ and $\chi\left[A_{i}\right]$ interlace.

## Lemma (Markov principle)

$p_{1}, \cdots, p_{n}$ be same degree monic real rooted with common interlacer. Then, $\forall k \exists i$,

$$
\lambda_{k}\left(p_{i}\right) \leq \lambda_{k}\left(p_{1}+\cdots+p_{n}\right) .
$$

## Lemma (Obreshkoff)

$\left\{p_{i}\right\}_{i=1}^{n}$ degree $k$ monic real rooted. Common interlacer iff every convex combination real rooted.

## Theorem (MSS, 2014 + R.C.Thompson, 1963, R, 2016)

Let $A \in M_{n}(\mathbb{R})$ be hermitian. Then, $\exists i \in[n]$ such that,

$$
\lambda_{1}\left(\chi\left[A_{i}\right]\right) \leq \lambda_{1}\left(\sum \chi\left[A_{i}\right]\right)=\lambda_{1}\left(\chi^{\prime}[A]\right) .
$$

For any $k \in[n]$, there is a size $k$ subset $S \subset[n]$ such that,

$$
\lambda_{1}\left(\chi\left[A_{S}\right]\right) \leq \lambda_{1}\left(\sum_{|\mathrm{S}|-\ell} \chi\left[A_{S}\right]\right)=\lambda_{1}\left(\chi^{(k)}[A]\right)
$$

Set $Z=\operatorname{diag}\left(z_{1}, \cdots, z_{n}\right)$ diagonal matrix of variables.

## Lemma

$A \in M_{n}(\mathbb{R})$ and $S \subset[n]$. Then,

$$
\operatorname{det}\left[A_{S}\right]=\left.\frac{\partial^{S}}{\partial z^{S}} \operatorname{det}[Z+A]\right|_{z=0}, \quad \chi\left[A_{S}\right]=\left.\frac{\partial^{S}}{\partial z^{S}} \operatorname{det}[Z-A]\right|_{z=x \mid}
$$

$\mu \in \mathcal{P}_{n}$ Strongly Rayleigh. $A \in M_{n}(\mathbb{R})^{\text {sa }}$ real symmetric.
Create tree. $n+1$ levels.
Nodes at level $k$ indexed by subsets of $[k-1]$. Mark node at level $k$ by $\sum_{S \supset T} \mu(S) \chi\left[A_{S}\right]$.
Children of node indexed by $S \subset[k]: n-k$ nodes indexed by $S \cup i$, for $i \notin S$.
Leaf nodes : $\chi\left[A_{S}\right]$ for $S \subset[n]$.
Top node : $\sum_{S \subset[n]} \mu(S) \chi\left[A_{S}\right]$.

## Theorem ( $\mathrm{R}, 2016$ )

Let $A \in M_{n}(\mathbb{R})$ be real symmetric. Then, the sum of the characteristic polynomials of all the 2 pavings of $A$ is real rooted and satisfies,

$$
\sum_{S \amalg T=[n]} \chi\left[A_{S} \oplus A_{T}\right]=\left.\left[\prod_{m=1}^{n}\left(\partial_{z_{m}}+\partial_{y_{m}}\right)\right] \operatorname{det}[Z-A] \operatorname{det}[Y-A]\right|_{Z=Y=x \mid}
$$

Further, there is a paving $(S, T) \in \mathcal{P}_{2}$ such that

$$
\lambda_{1} \chi\left[A_{S} \oplus A_{T}\right] \leq \lambda_{1}\left[\sum_{S \amalg T=[n]} \chi\left[A_{S} \oplus A_{T}\right]\right]
$$

## Lemma ( $R, 2016$ )

$$
\left[\prod_{m=1}^{n}\left(\partial_{z_{m}}+\partial_{y_{m}}\right)\right] \operatorname{det}[Z-A] \operatorname{det}[Y-A]|z=Y=x|=\frac{\partial^{n}}{\partial z_{1} \cdots \partial z_{n}} \operatorname{det}[Z-A]^{2}|z=x| .
$$

## Definition ( Mixed determinant)

$A, B \in M_{n}(\mathbb{R})$,

$$
D(A, B):=\sum_{S \amalg T=[n]} \operatorname{det}[A(S)] \operatorname{det}[B(T)] .
$$

## Definition

Given a matrix $A \in M_{n}(\mathbb{R})$, define

$$
\operatorname{det}_{r}(A):=\sum_{\sigma \in S_{n}} \prod_{i=1}^{n} a_{i \sigma(i)}(-1)^{\operatorname{sgn}(\sigma)} r^{c(\sigma)}, \quad \chi_{r}[A]:=\operatorname{det}_{r}(x I-A)
$$

where $c(\sigma)$ denotes the number of cycles in $\sigma$.

## Lemma (R, 2016)

$$
\mathbb{E}_{\mathcal{P}_{2}([n]} \chi\left[A_{\mathcal{X}}\right]=\left.\frac{\partial^{n}}{\partial z_{1} \cdots \partial z_{n}} \operatorname{det}[Z-A]^{2}\right|_{z=x \mid}=\chi_{2}[A]=D(x I-A, x I-A) .
$$

## Conjecture

$A \in M_{n}(\mathbb{R})^{+}$, positive contraction, diagonal entries of $A$ all be at most $\alpha \leq \frac{1}{2}$. Then,

$$
\operatorname{maxroot} \chi_{2}[A] \leq \frac{1}{2}+\sqrt{\alpha(1-\alpha)}=\frac{1}{4}(\sqrt{2 \alpha}+\sqrt{2(1-\alpha)})^{2} .
$$

$$
\text { MSS : } \frac{1}{2}+\sqrt{2 \alpha}+\alpha, \quad B C M S: \frac{1}{2}+\sqrt{2 \alpha(1-2 \alpha)} .
$$

## Theorem (R 2016, 2paving)

$A \in M_{n}(\mathbb{R})^{+}$, positive contraction, diagonal entries of $A$ all be at most $\alpha \leq \frac{1}{4}$. Then,

$$
\operatorname{maxroot} \chi_{2}[A] \leq \frac{1}{4}(\sqrt{\alpha}+\sqrt{3(1-\alpha)})^{2}
$$

## Theorem (R 2016, paving diagonal $1 / 2$ projections)

$A \in M_{n}(\mathbb{R})^{+}$, positive contraction, diagonal entries of $A$ all be at most $\alpha \leq \frac{1}{2}$. Then,

$$
\operatorname{maxroot} \chi_{4}[A] \leq \frac{(3+\sqrt{7})^{2}}{32} \approx 0.996
$$

$p:$ Real rooted degree $n$ polynomial. For $b \geq \lambda_{1}(p)$ and $\varphi>0$, define

$$
\Phi_{p}(b):=\frac{p^{\prime}}{p}=\sum \frac{1}{b-\lambda_{i}}, \quad \operatorname{smax}_{\varphi}(p):=\Phi^{-1}(\varphi)=\lambda_{1}\left(p^{\prime}-\varphi p\right)
$$

Note : For any $\varphi>0$, we have : $\lambda_{1}(p)<\operatorname{smax}_{\varphi}(p)$.

## Proposition (Marcus, 2014)

Let $p$ be real rooted and $\varphi>0$. Then,

$$
\operatorname{smax}_{\varphi}\left(p^{\prime}\right) \leq \operatorname{smax}_{\varphi}(p)-\frac{1}{\varphi}, \leadsto \operatorname{smax}_{\varphi}\left(p^{(k)}\right) \leq \operatorname{smax}_{\varphi}(p)-\frac{k}{\varphi} .
$$

Follows from concavity of $\frac{1}{\Phi_{p}}$ above $\lambda_{1}(p)$.
$A \in M_{n}(\mathbb{R})^{\text {sa }}$, set

$$
p_{0}=\operatorname{det}[Z-A]^{2}, \quad p_{1}=\frac{\partial}{\partial z_{1}} \operatorname{det}[Z-A]^{2}, \cdots, \quad p_{n}=\frac{\partial^{n}}{\partial z_{1} \cdots \partial z_{n}} \operatorname{det}[Z-A]^{2} .
$$

Real stable polynomial $p\left(z_{1}, \cdots, z_{n}\right)$, say $z \in \mathbb{R}^{n}$ is in $A b_{p}$ if $p(z+t) \neq 0$ for any $t \in \mathbb{R}_{+}^{n}$. (Upper) potential of $p$ in direction $j$,

$$
\Phi_{p}^{j}(z)=\frac{\partial_{j} p}{p}(z) .
$$

Basic fact, for any $z \in A b_{p}$ and $i, j \in[n]$,

$$
\Phi_{p}^{j}>0, \quad \partial_{i} \Phi_{p}^{j}<0(\text { Monotonicity }), \quad \partial_{i}^{2} \Phi_{p}^{j}>0(\text { Convexity })
$$

## Lemma (MSS, R)

$$
\Phi_{\left(1-\partial_{i}\right) p}^{j}\left(z+\delta e_{i}\right) \leq \Phi_{p}^{j}(z), \quad \delta=\frac{1}{1-\Phi_{p}^{i}}, \quad i, i \in[n]
$$

Suppose $p$ is of degree at most 2 in $z_{i}$,

$$
\Phi_{\partial_{i} p}^{j}\left(z-\delta e_{i}\right) \leq \Phi_{p}^{j}(z), \quad \delta=\frac{1}{2 \Phi_{p}^{i}}, \quad j \in[n] .
$$

## Theorem (R, 2016)

$p\left(z_{1}, \cdots, z_{n}\right)$ real stable and of degree at most 2 in each of the variables. (For instance, $\left.p=\operatorname{det}[Z-A]^{2}\right)$. Let $q=\frac{\partial^{n}}{\partial z_{1} \cdots \partial z_{n}} p$. Then, for any $z \in A b_{p}$,

$$
\Phi_{q}^{j}(z-\delta) \leq \Phi_{p}^{j}(z), \quad j \in[n] \quad \text { where } \quad \delta=\min _{j \in[n]} \frac{1}{2 \Phi_{p}^{j}(z)}
$$

## Lemma (R, 2016)

Suppose $p=\operatorname{det}[Z-A]^{2}$ where $A$ is a positive contraction and $z=z l$ where $z>\lambda_{1}(A)$, then,

$$
\Phi_{p}^{j}(z l) \leq \frac{\delta}{z-1}+\frac{1-\delta}{z}, \quad \delta=\max \left(A_{i i}\right) .
$$

## Theorem ( $\mathrm{R}, 2016$ )

$A \in M_{n}(\mathbb{R})^{+}$, positive contraction, diagonal entries of $A$ all be at most $\alpha \leq \frac{1}{4}$. Then,

$$
\operatorname{maxroot} \chi_{2}[A] \leq \inf _{z \geq 1} z-\frac{1}{2}\left(\frac{\alpha}{z-1}+\frac{1-\alpha}{z}\right)^{-1}=\frac{1}{4}(\sqrt{\alpha}+\sqrt{3(1-\alpha)})^{2} .
$$

## Remark

Suppose we could shift the barrier to the left by $\frac{1}{\Phi_{p}^{j}(z)}$ instead of $\frac{1}{2 \Phi_{p}^{j}(z)}$, we would have the conjectured optimal estimate of maxroot $\chi_{2}[A] \leq \frac{1}{2}+\sqrt{\alpha(1-\alpha)}$.

Alas, not true in general. Also fails for polynomials of the form $\operatorname{det}[Z-A]^{2}$. Similar estimates can be gotten for $\chi_{3}[A]$ and $\chi_{4}[A]$ through brute force means.

## Theorem (R, 2016)

$A \in M_{n}(\mathbb{R})^{+}$, positive contraction, diagonal entries of $A$ all be at most $\alpha$. Then,

$$
\begin{aligned}
& \operatorname{maxroot} \chi_{3}[A] \leq \frac{1}{9}(\sqrt{5(1-\alpha)}+2 \sqrt{\alpha})^{2}, \quad \alpha \leq \frac{4}{9} \\
& \operatorname{maxroot} \chi_{4}[A] \leq \frac{1}{16}(\sqrt{7(1-\alpha)}+3 \sqrt{\alpha})^{2}, \quad \alpha \leq \frac{9}{16}
\end{aligned}
$$

## Question

$p$ and $q$ real stable polynomials in $n$ variables. Estimates for zero free regions of,

$$
q\left(\partial_{1}, \cdots, \partial_{n}\right) p\left(z_{1}, \cdots, z_{n}\right)
$$

Special case of great interest,

$$
e_{k}\left(\partial_{1}, \cdots, \partial_{n}\right) \operatorname{det}[Z-A]
$$

One variable case : $\varphi>0$. Define $\operatorname{smax}_{\varphi}(p)=\phi_{p}^{-1}(\varphi)$.

## Theorem

p real rooted. Then,

$$
\operatorname{smax}_{\varphi}(\partial p) \leq \operatorname{smax}_{\varphi}(p)-\frac{1}{\varphi}, \quad \operatorname{smax}_{\varphi}[(\partial-\alpha) p] \leq \operatorname{smax}_{\varphi}(p)-\frac{1}{\varphi-\alpha}
$$

## Theorem (One variable Analytic Lieb-Sokal)

$p, q$ real rooted. Then,

$$
\operatorname{smax}_{\varphi}(q(\partial) p) \leq \operatorname{smax}_{\varphi}(p)-\Phi_{q}(\varphi)
$$

## Conjectural Analytic Lieb-Sokal

Multivariable case : $\varphi \in \mathbb{R}_{+}^{n}$.
Let $\operatorname{smax}_{\varphi}(p)=\left\{b \in \mathbb{R}^{n}: \Phi_{p}(b)=\varphi\right\}$.
Given two sets $A, B \in \mathbb{R}^{n}$, say $A \prec B$ if for all $b \in B$ and $h \in \mathbb{R}_{+}^{n}, b+h \notin A$.

## Conjecture

$p, q$ real stable in $\mathbb{R}\left[z_{1}, \cdots, z_{n}\right]$ and let $a \in \mathrm{Ab}_{p}$. Then,

$$
\operatorname{smax}_{\varphi}(q(\partial) p) \prec \operatorname{smax}_{\varphi}(p)-\Phi_{q}(\varphi) .
$$

Given a class function $\phi$ on $S_{n}$ and a matrix $A$, the expression

$$
\operatorname{det}_{\phi}(A):=\sum_{\sigma \in S_{n}}\left(\prod_{i \in[n]} a_{i \sigma(i)}\right) \phi(\sigma),
$$

is called an immanant. One many define the expression,

$$
\chi_{\phi}[A]:=\operatorname{det}_{\phi}[x I-A] .
$$

$c(\sigma)$ : number of cycles in $\sigma$.
When $\phi(\sigma)=(-1)^{\operatorname{sgn}(\sigma)}$, we get $\chi[A]$.
When $\phi(\sigma)=(-1)^{\operatorname{sgn}(\sigma)} r^{c(\sigma)}$, we get $\chi_{r}[A]$.
$r \in \mathbb{N}$ : We have that $\chi_{r}[A]$ is real rooted for hermitian $A$.

## Question

Which immanantal polynomials are real rooted for all hermitian arguments?

## Conjecture

Those immanants such that

$$
\operatorname{det}_{\phi}(A)=p\left(\partial_{1}, \cdots, \partial_{n}\right) \operatorname{det}[Z+A]^{k} \mid z=0, \quad \operatorname{deg}(p)=(k-1) n, \quad p \text { real stable }+ \text { symmetric. }
$$

