



The finiteness conjecture for 3×3 binary matrices

Thomas Mejstrik^a**Abstract**

The invariant polytope algorithm was a breakthrough in the joint spectral radius computation, allowing to find the exact value of the joint spectral radius for most matrix families [7, 8]. This algorithm found many applications in problems of functional analysis, approximation theory, combinatorics, etc..

In this paper we propose a modification of the invariant polytope algorithm enlarging the class of problems to which it is applicable. Precisely, we introduce mixed numeric and symbolic computations. A further minor modification of augmenting the input set with additional matrices speeds up the algorithm in certain cases.

With this modifications we are able to automatically prove the finiteness conjecture for all pairs of binary 3×3 matrices and sign 2×2 matrices.

1 Introduction

In this paper we are concerned with the maximal asymptotic growth rate of products of matrices, the so called *joint spectral radius*. It has been defined in 1960 [18] and since found applications in many seemingly unconnected areas of mathematics and engineering, e.g. for computing the regularity of wavelets and of subdivision schemes [4], the capacity of codes [16], the stability of linear switched systems [6].

Definition 1.1. Given a finite set of matrices $\mathcal{A} \subseteq \mathbb{R}^{s \times s}$. The *joint spectral radius* (JSR) of \mathcal{A} is defined as

$$\text{JSR}(\mathcal{A}) := \lim_{n \rightarrow \infty} \max_{A_j \in \mathcal{A}} \|A_{j_n} \cdots A_{j_1}\|^{1/n}, \quad (1)$$

where $\|\cdot\|$ is any sub-multiplicative matrix norm.

An open question in the joint spectral radius theory is the so called *finiteness conjecture* [13]:

Given a matrix set, does there exist a finite product whose powers' spectral radii attain the growth rate equal to its joint spectral radius?

The finiteness conjecture has been proven false, in the sense that such a finite product does not always exist; although this case seems to be exceptional [1, 2, 12, 11, 9]. In this paper we proof the finiteness conjecture for pairs of binary matrices of dimension 3.

1.1 Overview and main results

In Section 2 we present the *invariant polytope algorithm* (ipa) for computing the JSR of a finite set of square matrices. In Section 2.1 we discuss how mixed numeric-symbolic computations can be used to widen the classes of matrices where the ipa is applicable. In Section 2.2 we show how we can augment our input set of matrices to obtain faster termination properties.

Finally, in Section 3 we discuss how the ipa, together with the discussed modifications, can automatically proof the finiteness conjecture for pairs of binary matrices of dimension 2 and 3, as well for pairs of sign matrices of dimension 2.

1.2 Notation

The set of all integers is denoted by \mathbb{N} , integers including zero by \mathbb{N}_0 , reals by \mathbb{R} , non-negative reals by \mathbb{R}_+ , complex numbers by \mathbb{C} . Given $X \subseteq \mathbb{C}^s$, where $s \in \mathbb{N}$ is the dimension, we denote the closure of X by $\text{cl}(X)$ and its interior by X° . Products of sets are understood element wise, e.g. $A \cdot B = \{a \cdot b : a \in A, b \in B\}$. Comparisons of matrices are understood element wise. For a matrix A we denote by A^T its transpose and for a square matrix by $\rho(A)$ its spectral radius.

We will make use of various convex hulls of sets throughout the paper.

Definition 1.2. • For $V \subseteq \mathbb{R}^s$, we define its *convex hull* $\text{co } V$ as the intersection of all convex sets containing V .

• For $V \subseteq \mathbb{R}_+^s$, we define the *cone hull* of V (in the first orthant) by

$$\text{co}_+ V = \left\{ x \in \mathbb{R}_+^s : x = y - z, y \in \text{co}(V), z \in \mathbb{R}_+^s \right\} \subseteq \mathbb{R}_+^s. \quad (2)$$

• For $V \subseteq \mathbb{R}^s$, we define the *symmetric convex hull* of V by

$$\text{co}_s V = \text{co} \{V, -V\} \subseteq \mathbb{R}^s. \quad (3)$$

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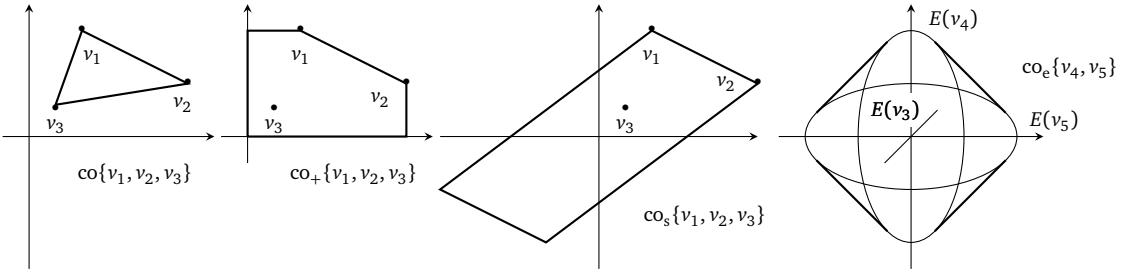


Figure 1: Various convex hulls. $v_1 = \begin{bmatrix} 1 \\ 2 \end{bmatrix}$, $v_2 = \begin{bmatrix} 2 \\ 1 \end{bmatrix}$, $v_3 = \begin{bmatrix} 0.5 \\ 0.5 \end{bmatrix}$, $v_4 = \begin{bmatrix} 2 \\ i \end{bmatrix}$, $v_5 = \begin{bmatrix} i \\ 2 \end{bmatrix}$.

- For $v = a+ib \in \mathbb{C}^s$ we define its corresponding ellipse $E(v) = E(a, b) \subseteq \mathbb{R}^s$ as the two dimensional subset $\{a \cos t + b \sin t : t \in \mathbb{R}\} \subseteq \mathbb{R}^s$. For $V \subseteq \mathbb{C}^s$, we define the *elliptic convex hull* of V by

$$\text{co}_e V = \text{co} \{E(v) : v \in V\} \subseteq \mathbb{R}^s. \quad (4)$$

- For simplicity, we denote with $\text{co}_* V$ any of the convex hulls co_+ , co_s , co_e , depending on the context.

We will use the aforementioned convex hulls to define norms via their unit ball.

Definition 1.3. Let $P \in \mathbb{R}^s$ be a compact, convex set with non-empty interior, and such that $rP \subseteq P$ for all $|r| \leq 1$. We define the *Minkowski norm* $\|\cdot\|_P : \mathbb{R}^s \rightarrow \mathbb{R}$ by

$$\|x\|_P = \min \{r > 0 : x \in rP\}. \quad (5)$$

2 The invariant polytope algorithm

The *invariant polytope algorithm (ipa)* for the computation of the JSR makes use of the inequality [4],

$$\max_{A_j \in \mathcal{A}} \rho(A_{j_k} \cdots A_{j_1})^{1/k} \leq \text{JSR}(\mathcal{A}) \leq \max_{A_j \in \mathcal{A}} \|A_{j_k} \cdots A_{j_1}\|^{1/k}, \quad (6)$$

which holds for any $k \in \mathbb{N}$ and any sub-multiplicative norm $\|\cdot\|$. Before we can describe how the ipa works, we need a few further definitions.

Definition 2.1. • For a product $A_{j_k} \cdots A_{j_1}$ we say the number $\rho(A_{j_k} \cdots A_{j_1})^{1/k}$ is its *averaged spectral radius*.

If there exists a product $\Pi = A_{j_n} \cdots A_{j_1}$, $A_j \in \mathcal{A}$, such that $\rho(\Pi)^{1/n} = \text{JSR}(\mathcal{A})$, i.e. its averaged spectral radius equals the joint spectral radius, we call the product a *spectral maximizing product (s.m.p.)*.

• Given a matrix $\Pi \in \mathbb{R}^{s \times s}$, we call the eigenvalues largest in modulus the *leading eigenvalues* and the corresponding eigenvectors the *leading eigenvectors*. If there exists only one largest eigenvalue in modulus (counted with algebraic multiplicity), we say the leading eigenvalue is *simple*.

• Given a bounded set of matrices $\mathcal{A} \subseteq \mathbb{R}^{s \times s}$ with $\lambda = \text{JSR}(\mathcal{A}) > 0$ and let $\tilde{\mathcal{A}}$ be the set of normalized matrices $\tilde{\mathcal{A}} = \{A_j/\lambda : A_j \in \mathcal{A}\}$. \mathcal{A} is said to possess a spectral gap (at $\text{JSR}(\mathcal{A})$) if there exists $\gamma < 1$ and for every product $\tilde{\Pi} = \tilde{A}_{j_n} \cdots \tilde{A}_{j_1}$, $\tilde{A}_j \in \tilde{\mathcal{A}}$, which is not an s.m.p., it holds that $\rho(\tilde{\Pi}) < \gamma$.

We are now in the position to describe the ipa, which runs in two stages: Firstly, it guesses spectral maximizing products Π_n , $n = 1, \dots, N$; Secondly, it tries to construct the unit ball P of a vector norm, for whose induced matrix norm all normalized matrices $\tilde{A}_j = A_j/\rho(\Pi_1)^{1/\text{len}(\Pi_1)}$, $A_j \in \mathcal{A}$, have norm less than or equal to 1. If the second part succeeds, then, by Inequality (6), we obtain the exact value of the joint spectral radius.

The construction of the set P is done iteratively. Starting with (properly scaled leading eigenvectors) of the s.m.p.-candidates, in each step it is checked whether all images of all points not yet mapped into the interior (of the convex hull of all formerly computed points) are mapped into the interior (of the convex hull of all formerly computed points). Depending on the structure of the input set, different convex hulls need to be used; *Case (P)*: If all entries of the matrices A_j are non-negative, then we can take non-negative leading eigenvectors of the s.m.p.-candidates as starting vectors and use the cone hull co_+ . *Case (R)*: If the matrices A_j have positive and negative entries and all leading eigenvectors are real, then we use the symmetric convex hull co_s . *Case (C)*: In all other cases we need to use the elliptic convex hull co_e . If eventually all points are mapped into the interior, then an invariant polytope is found and the algorithm terminates.

A simplified pseudo code implementation is given in Algorithm 1. For a more thorough discussion of the algorithm see [7, 8, 14]; For a discussion about the containment problem see [7, 17].

A crucial point in Algorithm 1 is the line `if $r \notin \text{co}_* V^\circ$ then`: If we cannot proof that a vector r is not contained in the *interior* of $\text{co}_* V$, then we have to add it to the set V . Otherwise we would not get rigorous results using this algorithm. Furthermore, with this procedure sufficient and necessary conditions for the termination of the ipa are known.

Theorem 2.1 ([8]). Let $\mathcal{A} = \{A_j \in \mathbb{R}^{s \times s} : j = 1, \dots, J\}$ be a finite set of matrices. The ipa terminates if and only if the set \mathcal{A}

- has a spectral gap,
- has only finitely many s.m.p.s Π_n , $n = 1, \dots, N$ (up to powers and cyclic permutations), and
- each s.m.p. has only one simple leading eigenvector v_n (up to complex conjugates).

Algorithm 1: Invariant polytope algorithm

Data: irreducible, finite set of matrices $\mathcal{A} = \{A_j \in \mathbb{R}^{s \times s} : j = 1, \dots, J\}$

Result upon Termination: $\lambda = \text{JSR}(\mathcal{A})$, invariant polytope $\text{co}_* V$

Search for s.m.p.s Π_1, \dots, Π_N , set $\lambda := \rho(\Pi_1)^{1/\text{len } \Pi_1}$

Scale matrices $\tilde{\mathcal{A}} := \{\lambda^{-1}A_j : j = 1, \dots, J\}$

Select leading eigenvectors $V := \{v_0, \dots, v_N\}$

Set $R_{\text{new}} := V$

while $R_{\text{new}} \neq \emptyset$ **do**

- Set $R := R_{\text{new}}$
- Set $R_{\text{new}} := \emptyset$
- for** $r \in \tilde{\mathcal{A}}R$ **do**
- if** $r \notin \text{co}_* V^\circ$ **then**
- Set $V := V \cup r$
- Set $R_{\text{new}} := R_{\text{new}} \cup r$

Return $\lambda, \text{co}_* V$

2.1 Mixed numeric/symbolic computations

The conditions on the matrix set \mathcal{A} in Theorem 2.1 sound rather restricting, but it turns out that most matrix families from applications fulfil them. Notable exceptions are when the scaled set $\tilde{\mathcal{A}}$ has a matrix product which is the identity matrix, or when vertices are mapped onto the boundary of the current polytope. In both cases the ipa cannot terminate, since the algorithm always checks whether images of vertices are mapped into the interior of the current polytope.

To overcome these problems one can revert to a symbolic computation of the norm. Unfortunately, a purely symbolic computation is computationally not feasible, because too expensive. Thus, we resort to a mixed numerical and symbolic algorithm to replace the aforementioned line in the algorithm with **if** $s \notin \text{co}_* V$ **then** whenever possible. We distinguish between two cases.

Case 1: Whenever a new vertex point is near to an existing vertex point, we compare their exact coordinates symbolically. This can be done efficiently and just needs some matrix-vector multiplications.

Case 2: Slightly more complicated but still feasible; Whenever the norm of a new vertex is near 1, we compute an exact upper bound of its norm symbolically. This is efficiently possible whenever the leading eigenvectors are all real, i.e. in cases (R) and (P). Indeed, the problem of determining whether a point is inside or outside of a polytope can be stated as an LP problem [7], which does not only answer the containment problem, but also reports the vertices of a face of the polytope through which a ray through the point in question passes. This face can be used to symbolically compute an *upper* bound of the norm. For the case when one leading eigenvector is complex (case (C)) we yet do not have devised an efficient algorithm for the second problem.

Example 2.1 shows how mixed numeric/symbolic computation can be used to solve examples where vertices of the polytope are mapped onto other vertices.

Example 2.1. Let

$$A_1 = \frac{1}{\sqrt{2}} \begin{bmatrix} 0 & 0 & -1 \\ 0 & 0 & 0 \\ 0 & 1 & 0 \end{bmatrix}, \quad A_2 = \frac{1}{\sqrt{2}} \begin{bmatrix} 1 & 0 & -1 \\ 0 & 0 & -1 \\ -1 & 0 & -1 \end{bmatrix}.$$

The only s.m.p. of this set is given by A_2 , see below for the proof. The ipa cannot compute the joint spectral radius of this set exactly due to two reasons: (1) The matrix A_2 has multiple leading eigenvalues ± 1 , and furthermore (2), $A_2 = A_2^3$ and thus vertices of any polytope are mapped onto itself after three iterations.

With mixed symbolic and numeric computation we obtain that, with leading eigenvector $v_0 = [\sqrt{2} + 2 \quad \sqrt{2} \quad -2]^T$, the polytope $P = \text{co}_s \{v_0, A_1 v_0, A_1 A_1 v_0, A_2 A_1 v_0, A_2 A_2 A_1 v_0\}$ is invariant under both matrices A_1, A_2 . See Figure 2 for the tree generated by the ipa.

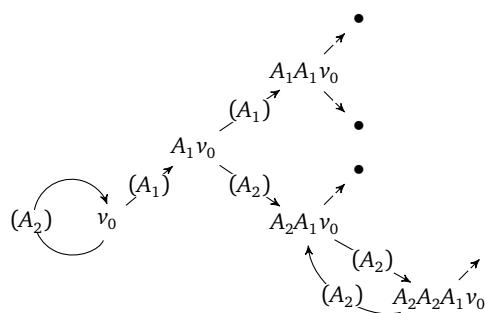


Figure 2: Tree generated by the ipa with mixed numeric/symbolic computations for Example 2.1. The starting vector v_0 is the leading eigenvector of A_2 . Arrows depict how vertices are mapped under the given matrix product. Vertices plotted as \bullet (instead written as text), are mapped to the interior of the polytope $P = \text{co}_s \{v_0, A_1 v_0, A_1 A_1 v_0, A_2 A_1 v_0, A_2 A_2 A_1 v_0\}$.

Proof. We prove that A_2 is the only s.m.p. of the set $\{A_1, A_2\}$. First note that $\rho(A_2) = 1$. The claim follows by Gripenberg's algorithm [5]: Since the norm $\|A_1\|_2 = \sqrt{2}/2 < \rho(A_2)$, each product which is a candidate for an s.m.p. has to start with either $\cdots A_1 A_2$ or $\cdots A_2 A_2$, where

$$A_1 A_2^1 = \frac{1}{2} \begin{bmatrix} 1 & 0 & 1 \\ 0 & 0 & 0 \\ 0 & 0 & -1 \end{bmatrix}, \quad \text{and} \quad A_2 A_2^1 = \frac{1}{2} \begin{bmatrix} 2 & 0 & 0 \\ 1 & 0 & 1 \\ 0 & 0 & 2 \end{bmatrix}.$$

Again, $\|A_1 A_2^1\|_2 = \sqrt{\frac{\sqrt{5}+3}{8}} \simeq 0.80902 < 1$, and thus each product which is a candidate for an s.m.p. has to start with either $\cdots A_1 A_2^2$ or $\cdots A_2 A_2^2$, where

$$A_1 A_2^2 = \frac{1}{2\sqrt{2}} \begin{bmatrix} 0 & 0 & -2 \\ 0 & 0 & 0 \\ 1 & 0 & 1 \end{bmatrix}, \quad \text{and} \quad A_2 A_2^2 = \frac{1}{\sqrt{2}} \begin{bmatrix} 1 & 0 & -1 \\ 0 & 0 & -1 \\ -1 & 0 & -1 \end{bmatrix}.$$

And again, the norm $\|A_1 A_2^2\|_2 = \sqrt{\frac{\sqrt{5}+3}{8}} \simeq 0.80902 < 1$, and thus each product which is a candidate for an s.m.p. has to start with either $\cdots A_1 A_2^3$ or $\cdots A_2 A_2^3$. Since $A_1 A_2^3 = A_1 A_2^1$ and $A_2 A_2^3 = A_2 A_2^1$ we conclude that all s.m.p. candidates are of the form $A_1 A_2^n$ and $A_2 A_2^n$. The former are no s.m.p.s, since their spectral radii is $1/2$, thus A_2 is the only s.m.p.. \square

2.2 Limit matrices

In some cases it speeds up the computation when one adds matrices to the input set \mathcal{A} in question. In particular, given a set of matrices \mathcal{A} , its joint spectral radius $\text{JSR}(\mathcal{A})$ does not change when elements of the closure $\text{cl } \mathcal{A}$ or its convex hull $\text{co } \mathcal{A}$ (to be understood in the Hausdorff distance using a matrix norm) are added to \mathcal{A} [10, Proposition 1.8],

$$\text{JSR}(\mathcal{A}) = \text{JSR}(\text{cl } \mathcal{A}) = \text{JSR}(\text{co } \mathcal{A}). \quad (7)$$

Lemma 2.2 shows that we may also add limit matrices to the set in question.

Lemma 2.2. *Given matrices $\tilde{\mathcal{A}} \subseteq \mathbb{R}^{s \times s}$ with $\text{JSR}(\tilde{\mathcal{A}}) = 1$; If the ipa terminates for the set $\tilde{\mathcal{A}}$, then the ipa terminates for the set $\mathcal{L} \cup \tilde{\mathcal{A}}$, where \mathcal{L} is the set of all matrices of the limit set of all possible products of matrices of $\tilde{\mathcal{A}}$, i.e. of the set $\{\prod_{k=1}^n \tilde{A}_{j_k} : n \in \mathbb{N}, \tilde{A}_j \in \tilde{\mathcal{A}}\}$.*

Proof. If the ipa terminates, then there exists $K \in \mathbb{N}$ such that $\tilde{A}_j v_n \in \text{co}_* V$ for all $\tilde{A}_j \in \tilde{\mathcal{A}}$ with $V = \bigcup_{k=0}^K \tilde{\mathcal{A}}^k \{v_1, \dots, v_N\}$, where $v_n, n = 1, \dots, N$, are the starting vectors for the ipa. Thus, for each $v_n \in V$, there exists $M \in \mathbb{N}$ such that $\tilde{\Pi}_j^m v \in \text{co}_* V$ for all $m \geq M$ and all s.m.p.s $\tilde{\Pi}_j$. In particular, $\tilde{\Pi}_l v \in \text{co}_* V$ for all $\tilde{\Pi}_l \in \mathcal{L}$. \square

Currently we use a heuristic to decide whether to add matrices and which of them. The according rules have not stabilized yet, and thus, we do not report them.

3 The finiteness conjecture

Recalling the definition of a spectral maximizing product (s.m.p.) in Section 2, we make the following definition:

Definition 3.1. A bounded set of matrices $\mathcal{A} \subseteq \mathbb{R}^{s \times s}$ is said to posses the *finiteness property* if there exists a finite product $\Pi = A_{j_n} \cdots A_{j_1}, A_{j_i} \in \mathcal{A}$ such that $\rho(\Pi)^{1/n} = \text{JSR}(\mathcal{A})$.

As already mentioned in the beginning, it has been shown that there exist sets of matrices such that the normalized spectral radius of every finite product is strictly less than the JSR. In other words, not all sets of matrices posses an s.m.p.. It is an open question whether pairs of *binary matrices* with entries $\{0, 1\}$ or *sign matrices* with entries $\{-1, 0, 1\}$ always posses an s.m.p. [11, 10]. Using the ipa we can check special cases of this question.

Theorem 3.1. *The finiteness conjecture holds for all pairs of*

- (a) *binary matrices of dimension 2 (i.e. with entries $\{0, 1\}$)*,
- (b) *sign matrices of dimension 2 (i.e. with entries $\{-1, 0, 1\}$)*, and
- (c) *binary matrices of dimension 3 (i.e. with entries $\{0, 1\}$)*.

Remark 1. Point 3.1 (a) is already proven in [10, Chapter 4]; Point 3.1 (b) is already proven in [3].

Proof. With our proposed algorithm a proof of (a) and (b) takes some minutes. The proof of 3.1 (c) takes two days (CPU: AMD Ryzen 3600, 6 cores, 64 GB RAM). The used scripts to proof the results can be found at gitlab.com/tommsch/dolomites (and/or tommsch.com/science.php) and are named `fc_2.m`, `fc_2s.m`, `fc_3.m`. The results in condensed form are tabulated in the Appendix; in more detail they can be found online. \square

Remark 2. If the algorithm would be implemented in a performant language (like C), this approach of checking the finiteness conjecture could also be used for pairs of sign matrices of dimension 3, of which there are approximately 20 million cases to be checked. For larger matrices, this approach is not feasible any more.

3.1 Diminishing the number of cases

To proof 3.1 (c) we have to consider $2^{18} = 262144$ cases (To proof (b) we have to consider $3^8 = 6561$ cases, for (a) $2^8 = 256$ cases). This number can be reduced significantly: For some sets of matrices a concrete s.m.p. is known, other sets share certain symmetries, so that in total we check 15908 cases (For (b) we check 166 cases, for (a) we check 6 cases). We could exploit even more symmetries, but since those are computational hard to check, the total time needed to proof the statement most likely would increase.

Lemma 3.2. *Given $A_1, A_2 \in \mathbb{R}^{s \times s}$; The following pairs have the same joint spectral radius and the finiteness property holds for all or none of them:*

- $\{A_1, A_2\}$,
- $\{\pm A_1, \pm A_2\}$,
- $\{P^T A_1 P, P^T A_2 P\}$ where P is a permutation matrix, and
- $\{S^{-1} A_1 S, S^{-1} A_2 S\}$ where S is an invertible matrix.

Proof. For the proof we use the definition of the joint spectral radius 1.1 with the 2-norm. The statements then follow from the facts that $\|A\|_2 = \|A^T\|_2 = \|-A\|_2$ and $PP^T = SS^{-1} = I$. \square

Lemma 3.3. *Given $A_1, A_2, A_0 \in \mathbb{N}_0^{s \times s}$; If $A_2 \leq A_1$, then $\text{JSR}(\{A_2, A_0\}) \leq \text{JSR}(\{A_1, A_0\})$.*

Proof. For the proof we use the definition of the joint spectral radius 1.1 with the Frobenius norm $\|\cdot\|_F$, and let $X = A_{j_n} \cdots A_{j_1}$, $j_i \in \{2, 0\}$, be a given product. We first construct a new product $\tilde{X} = A_{\tilde{j}_n} \cdots A_{\tilde{j}_1}$, $\tilde{j}_i \in \{1, 0\}$, from X , by replacing all occurrences of A_2 by A_1 . It follows that $\|X\|_F^{1/n} \leq \|\tilde{X}\|_F^{1/n}$, and thus $\text{JSR}(\{A_2, A_0\}) \leq \text{JSR}(\{A_1, A_0\})$. \square

Lemma 3.4. *Given $A_1, A_2 \in \mathbb{N}_0^{s \times s}$; The finiteness property holds whenever $\text{JSR}(\{A_1, A_2\}) \leq 1$.*

Proof. Since the norm of a non-zero integer matrix is always greater equal than one, it is not possible that the joint spectral radius of a set of integer matrices is strictly between 0 and 1. If $\text{JSR}(\{A_1, A_2\}) = 0$, then clearly both A_1 and A_2 are s.m.p.s. The second case is non trivial and its proof is given in [10, Chapter 3.4]. \square

Corollary 3.5. *Given $A_1, A_2 \in \mathbb{N}_0^{s \times s}$; The finiteness property holds whenever*

- | | |
|---------------------------------|-----------------------------------|
| <i>(a)</i> $A_2 \leq A_1$ | <i>(c)</i> $A_2 \leq I$ |
| <i>(b)</i> $A_1 A_2 \leq A_1^2$ | <i>(d)</i> $A_2 A_1 \leq A_1 A_2$ |

Proof. Again, we use the definition of the joint spectral radius 1.1 with the Frobenius norm $\|\cdot\|_F$, and let $A_{j_n} \cdots A_{j_1}$, $j_i \in \{1, 2\}$, be a given product.

- (a) and (b) It follows that $\|A_{j_n} \cdots A_{j_1}\|_F^{1/n} \leq \|A_1\|_F^{1/n}$, and thus $\text{JSR}(\{A_1, A_2\}) = \rho(A_1)$
- (c) It follows that $\|A_{j_n} \cdots A_{j_1}\|_F^{1/n} \leq \|A_1\|_F^{1/\bar{n}}$ with $\bar{n} \leq n$, and thus, $\text{JSR}(\{A_1, A_2\}) \leq \rho(A_1)$ which implies $\text{JSR}(\{A_1, A_2\}) = \rho(A_1)$.
- (d) It follows that $\|A_{j_n} \cdots A_{j_1}\|_F^{1/n} \leq \|A_1^{n_1} A_2^{n_2}\|_F^{1/n}$ for some $n_1 + n_2 = n$, and thus, $\text{JSR}(\{A_1, A_2\}) = \max\{\rho(A_1), \rho(A_2)\}$. \square

Lemma 3.6. *If there exists a norm $\|\cdot\|$ such that $\max\{\rho(A_1), \rho(A_2)\} = \max\{\|A_1\|, \|A_2\|\}$, then the finiteness property holds. In particular, the finiteness property holds for sets of normal matrices, and thus, symmetric matrices. A matrix A is normal, iff $A^T A = A A^T$.*

Proof. The first part follows from Inequality (6), which reads for products of length 1 as $\max_{A_j \in \mathcal{A}} \rho(A_j) \leq \text{JSR}(\mathcal{A}) \leq \max_{A_j \in \mathcal{A}} \|A_j\|$. By the assumptions we have equality here, and thus $\text{JSR}(\{A_1, A_2\}) = \max_{A_j \in \mathcal{A}} \rho(A_j)$.

The second parts about normal matrices follows now by using the 2-norm, which equals the matrix' the largest singular value. For normal matrices the largest singular value equals the largest eigenvalue in magnitude, and thus $\max_{A_j \in \mathcal{A}} \rho(A_j) = \max_{A_j \in \mathcal{A}} \|A_j\|_2$. \square

Definition 3.2. Given a finite set of matrices $\mathcal{A} \subseteq \mathbb{R}^{s \times s}$; If there exists $V \in \mathbb{R}^{s \times s}$ such that $VA_j V^{-1} = \begin{bmatrix} B_j & C_j \\ 0 & D_j \end{bmatrix}$ for all $A_j \in \mathcal{A}$, then \mathcal{A} is *reducible*.

Theorem 3.7. *In the notation from Definition 3.2; If \mathcal{A} is reducible, then $\text{JSR}(\mathcal{A}) = \max\{\text{JSR}(\mathcal{B}), \text{JSR}(\mathcal{D})\}$, $\mathcal{B} = \{B_j : j = 1, \dots, J\}$, $\mathcal{D} = \{D_j : j = 1, \dots, J\}$.*

The first rigorous proof known to the author can be found in [10, Proposition 1.5]. Although the proof is straight forward, it is also rather technical and we abstain from giving it here.

Corollary 3.8. *Given $A_1, A_2 \in Z^{s \times s}$, $Z \subseteq \mathbb{Z}$ and using the notation from Definition 3.2; The finiteness conjecture holds whenever there exists $S \in \mathbb{C}^{s \times s}$ such that the matrices $S^{-1} A_j S$, have joint block diagonal form with blocks $B_j \in Z^{s_B \times s_B}$, $D_j \in Z^{s_D \times s_D}$, $j = 1, 2$, $s_B < l$, and the finites property holds for all pairs of matrices in $Z^{s_B \times s_B}$.*

Proof. This follows from Lemma 3.2 and Theorem 3.7. \square

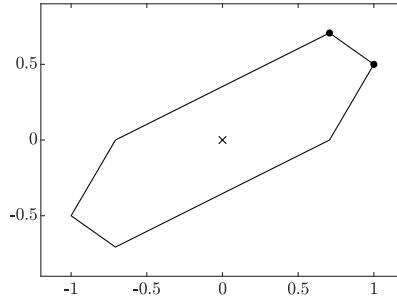


Figure 3: Invariant polytope for the matrices $A_1 = \begin{bmatrix} 0 & 1 \\ 0 & 1 \end{bmatrix}$, $A_2 = \begin{bmatrix} 1 & 0 \\ 1 & -1 \end{bmatrix}$. of Example 4.1. The cross \times denotes the origin, the dots \bullet the leading eigenvectors of the matrices (and s.m.p.s) A_1 and A_2 .

4 Implementation notes

Our Matlab implementation of the algorithm can be found on Gitlab [15], and is extensively documented. The file `manual.pdf` gives an overview of the toolbox, in depth documentation can be found directly in the source files, and can be viewed by typing `help functionname` or `edit functionname`, e.g. `help tjsr` or `edit tjsr`, in Matlab.

The main function for the JSR computation is `tjsr`, short for *invarianT polyTope algoriThm*. Depending on the input, our implementation chooses its parameters automatically and usually there is no need for the user to specify options by hand. For example, of the 15910 cases checked for Theorem 3.1 (c), manual intervention was only necessary for 2 cases.

Example 4.1 presents how to use the `tjsr` algorithm.

Example 4.1. Given the matrices $A_1 = \begin{bmatrix} 0 & 1 \\ 0 & 1 \end{bmatrix}$, $A_2 = \begin{bmatrix} 1 & 0 \\ 1 & -1 \end{bmatrix}$. To compute their joint spectral radius, the matrices must be passed as a cell array to the algorithm, e.g. by typing:

```
tjsr( {[0 1;0 1],[1 0;1 -1]} )
```

The algorithm (version 1.2022.05.25) produces the following output:

```
Input: 2 matrices of dimension 2

A lot of candidates found. Nearly all orderings are smp's.
Set <'epseigenplane',inf, 'epsspectralradius',inf, 'maxsmpdepth',5, 'balancing',-1, 'ncdelta',1>.
JSR (of block) 1: 1.0000 1.6180
Duplicate leading eigenvectors occurred. Enable symbolic computation. Set <'epssym',5e-12>.
JSR (of block) 1: 1.0000 1.6180
Case (R).
Selected candidates: | 1 | 2 |
Number of vertices: 2 ( candidates )
Balance 2 Trees. Balancing vector found: [ 1, 341/305]
JSR = [ 1, 1.61803398875 ], norm= Inf, #test: 1/1, #V:2/2 | 0
JSR = [ 1, 1.61803398875 ], norm= 2.41421508763, -
Number of vertices of polytope: 3
Products which give lower bounds of JSR: | 1 |
Algorithm terminated correctly. Exact value found.
JSR = 1
```

One can see that the algorithm restarts two times. The first time because two many s.m.p. candidates are found and appropriate options are set: `<'epseigenplane',inf, 'epsspectralradius',inf, 'maxsmpdepth',5, 'balancing',-1, 'ncdelta',1>`. The second time because the s.m.p. candidates do not have a unique leading eigenvector and mixed symbolic and numeric computation is enabled `<'epssym',5e-12>`.

The third time the algorithm terminates after two iterations. It reports two s.m.p.s A_1 and A_2 , and a joint spectral radius of 1. The constructed polytope with 3 vertices is given in Figure 3. The figure is produced by calling `tjsr` with the option '`plot`': `tjsr([0 1;0 1],[1 0;1 -1], 'plot', 'polytope')`. A complete list of all options can be found in the file `tjsr_option`, and viewed by typing `tjsr help` or `edit tjsr_option`.

Remark 3. Since our implementation of the algorithm is in Matlab, which has very restricted capabilities for symbolic computations, mixed symbolic computation only works when the leading eigenvectors are expressible in a “simple” closed form, e.g. for integer matrices of dimension less than or equal to 3.

A List of cases

A.1 2×2 binary matrices

The following list reports \mathcal{A} : the set of matrices and *s.m.p.*: the shortest s.m.p. found for the set \mathcal{A} . All unreported cases can be reduced to a simpler one, or an s.m.p. is known due to the structure of the set \mathcal{A} , by the Lemmata presented in Section 3.1.

\mathcal{A}	<i>s.m.p.</i>	\mathcal{A}	<i>s.m.p.</i>	\mathcal{A}	<i>s.m.p.</i>
$\left\{ \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix}, \begin{bmatrix} 1 & 0 \\ 1 & 1 \end{bmatrix} \right\}$	$A_1 A_2^4$	$\left\{ \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix}, \begin{bmatrix} 1 & 1 \\ 0 & 1 \end{bmatrix} \right\}$	$A_1 A_2^3$	$\left\{ \begin{bmatrix} 0 & 1 \\ 0 & 1 \end{bmatrix}, \begin{bmatrix} 0 & 0 \\ 1 & 1 \end{bmatrix} \right\}$	$A_1 A_2$
$\left\{ \begin{bmatrix} 0 & 1 \\ 1 & 1 \end{bmatrix}, \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \right\}$	$A_1^2 A_2$	$\left\{ \begin{bmatrix} 0 & 1 \\ 0 & 1 \end{bmatrix}, \begin{bmatrix} 1 & 0 \\ 1 & 1 \end{bmatrix} \right\}$	$A_1 A_2^2$	$\left\{ \begin{bmatrix} 0 & 1 \\ 1 & 1 \end{bmatrix}, \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \right\}$	$A_1 A_2$

