

Case 21

The minimal zero supports are given by (1, 2, 3), (1, 2, 4), (1, 2, 5), (1, 3, 6), (2, 4, 6), (3, 4, 6)

$$A = \begin{pmatrix} 1 & -\cos(\phi_2) & -\cos(\phi_1) & \cos(\phi_2 + \phi_3) & \cos(\phi_2 + \phi_6) & \cos(\phi_1 + \phi_4) \\ -\cos(\phi_2) & 1 & \cos(\phi_1 + \phi_2) & -\cos(\phi_3) & -\cos(\phi_6) & \cos(\phi_3 + \phi_5) \\ -\cos(\phi_1) & \cos(\phi_1 + \phi_2) & 1 & \cos(\phi_4 + \phi_5) & b_1 & -\cos(\phi_4) \\ \cos(\phi_2 + \phi_3) & -\cos(\phi_3) & \cos(\phi_4 + \phi_5) & 1 & b_2 & -\cos(\phi_5) \\ \cos(\phi_2 + \phi_6) & -\cos(\phi_6) & b_1 & b_2 & 1 & b_3 \\ \cos(\phi_1 + \phi_4) & \cos(\phi_3 + \phi_5) & -\cos(\phi_4) & -\cos(\phi_5) & b_3 & 1 \end{pmatrix}$$

The zeros are given by the columns:

$$(u_1, u_2, u_3, u_4, u_5, u_6) = \begin{pmatrix} \sin(\phi_1 + \phi_2) \\ \sin(\phi_1) \\ \sin(\phi_2) \\ 0 \\ 0 \\ 0 \end{pmatrix} \begin{pmatrix} \sin(\phi_3) \\ \sin(\phi_2 + \phi_3) \\ 0 \\ \sin(\phi_2) \\ 0 \\ 0 \end{pmatrix} \begin{pmatrix} \sin(\phi_6) \\ \sin(\phi_2 + \phi_6) \\ 0 \\ 0 \\ \sin(\phi_2) \\ 0 \end{pmatrix} \begin{pmatrix} \sin(\phi_4) \\ 0 \\ \sin(\phi_1 + \phi_4) \\ 0 \\ 0 \\ \sin(\phi_1) \end{pmatrix} \begin{pmatrix} 0 \\ \sin(\phi_5) \\ 0 \\ \sin(\phi_3 + \phi_5) \\ 0 \\ \sin(\phi_3) \end{pmatrix} \begin{pmatrix} 0 \\ 0 \\ \sin(\phi_5) \\ \sin(\phi_4) \\ 0 \\ \sin(\phi_4 + \phi_5) \end{pmatrix}$$

$$1. Au_1 = \begin{pmatrix} 0 \\ 0 \\ 0 \\ \sin(\phi_2)\cos(\phi_1 + \phi_2 + \phi_3) + \sin(\phi_2)\cos(\phi_4 + \phi_5) \\ b_1\sin(\phi_2) + \sin(\phi_2)\cos(\phi_1 + \phi_2 + \phi_6) \\ \sin(\phi_1)\cos(\phi_1 + \phi_2 + \phi_4) + \sin(\phi_1)\cos(\phi_3 + \phi_5) \end{pmatrix} \Rightarrow \begin{cases} \cos(\phi_1 + \phi_2 + \phi_3) \geq -\cos(\phi_4 + \phi_5) \\ b_1 \geq -\cos(\phi_1 + \phi_2 + \phi_6) \\ \cos(\phi_1 + \phi_2 + \phi_4) \geq -\cos(\phi_3 + \phi_5) \end{cases}$$

$$2. Au_2 = \begin{pmatrix} 0 \\ 0 \\ \sin(\phi_2)\cos(\phi_1 + \phi_2 + \phi_3) + \sin(\phi_2)\cos(\phi_4 + \phi_5) \\ 0 \\ b_2\sin(\phi_2) - \sin(\phi_2)\cos(\phi_3 - \phi_6) \\ \sin(\phi_3)\cos(\phi_1 + \phi_4) + \sin(\phi_3)\cos(\phi_2 + \phi_3 + \phi_5) \end{pmatrix} \Rightarrow \begin{cases} \cos(\phi_1 + \phi_2 + \phi_3) \geq -\cos(\phi_4 + \phi_5) \\ b_2 \geq \cos(\phi_3 - \phi_6) \\ \cos(\phi_2 + \phi_3 + \phi_5) \geq -\cos(\phi_1 + \phi_4) \end{cases}$$

$$3. Au_3 = \begin{pmatrix} 0 \\ 0 \\ b_1\sin(\phi_2) + \sin(\phi_2)\cos(\phi_1 + \phi_2 + \phi_6) \\ b_2\sin(\phi_2) - \sin(\phi_2)\cos(\phi_3 - \phi_6) \\ 0 \\ b_3\sin(\phi_2) + \sin(\phi_6)\cos(\phi_1 + \phi_4) + \sin(\phi_2 + \phi_6)\cos(\phi_3 + \phi_5) \end{pmatrix} \Rightarrow \begin{cases} b_1 \geq -\cos(\phi_1 + \phi_2 + \phi_6) \\ b_2 \geq \cos(\phi_3 - \phi_6) \\ b_3\sin(\phi_2) + \sin(\phi_6)\cos(\phi_1 + \phi_4) + \sin(\phi_2 + \phi_6)\cos(\phi_3 + \phi_5) \geq 0 \end{cases}$$

$$4. Au_4 = \begin{pmatrix} 0 \\ \sin(\phi_1)\cos(\phi_1 + \phi_2 + \phi_4) + \sin(\phi_1)\cos(\phi_3 + \phi_5) \\ 0 \\ \sin(\phi_4)\cos(\phi_2 + \phi_3) + \sin(\phi_4)\cos(\phi_1 + \phi_4 + \phi_5) \\ b_3\sin(\phi_1) + b_1\sin(\phi_1 + \phi_4) + \sin(\phi_4)\cos(\phi_2 + \phi_6) \\ 0 \end{pmatrix} \Rightarrow \begin{cases} \cos(\phi_1 + \phi_2 + \phi_4) \geq -\cos(\phi_3 + \phi_5) \\ \cos(\phi_2 + \phi_3) \geq -\cos(\phi_1 + \phi_4 + \phi_5) \\ b_3\sin(\phi_1) + b_1\sin(\phi_1 + \phi_4) + \sin(\phi_4)\cos(\phi_2 + \phi_6) \geq 0 \end{cases}$$

$$5. Au_5 = \begin{pmatrix} \sin(\phi_3)\cos(\phi_1 + \phi_4) + \sin(\phi_3)\cos(\phi_2 + \phi_3 + \phi_5) \\ 0 \\ \sin(\phi_5)\cos(\phi_1 + \phi_2) + \sin(\phi_5)\cos(\phi_3 + \phi_4 + \phi_5) \\ 0 \\ b_3\sin(\phi_3) + b_2\sin(\phi_3 + \phi_5) - \sin(\phi_5)\cos(\phi_6) \\ 0 \end{pmatrix} \Rightarrow \begin{cases} \cos(\phi_1 + \phi_4) \geq -\cos(\phi_2 + \phi_3 + \phi_5) \\ \cos(\phi_1 + \phi_2) \geq -\cos(\phi_3 + \phi_4 + \phi_5) \\ b_3\sin(\phi_3) + b_2\sin(\phi_3 + \phi_5) - \sin(\phi_5)\cos(\phi_6) \geq 0 \end{cases}$$

$$6. Au_6 = \begin{pmatrix} \sin(\phi_4)\cos(\phi_2 + \phi_3) + \sin(\phi_4)\cos(\phi_1 + \phi_4 + \phi_5) \\ \sin(\phi_5)\cos(\phi_1 + \phi_2) + \sin(\phi_5)\cos(\phi_3 + \phi_4 + \phi_5) \\ 0 \\ 0 \\ b_2\sin(\phi_4) + b_1\sin(\phi_5) + b_3\sin(\phi_4 + \phi_5) \\ 0 \end{pmatrix} \Rightarrow \begin{cases} \cos(\phi_1 + \phi_4 + \phi_5) \geq -\cos(\phi_2 + \phi_3) \\ \cos(\phi_3 + \phi_4 + \phi_5) \geq -\cos(\phi_1 + \phi_2) \\ b_2\sin(\phi_4) + b_1\sin(\phi_5) + b_3\sin(\phi_4 + \phi_5) \geq 0 \end{cases}$$

Consider inequalities on ϕ_i :

Because of cyclic structure of zeros 1,2,4,5,6: $\phi_1 + \phi_2 + \phi_3 + \phi_4 + \phi_5 < \pi$

Copositivity:

Sets (1, 3, 4), (2, 3, 4), (1, 3, 5), (2, 3, 5), (1, 4, 5), (2, 4, 5), (3, 4, 5), (1, 3, 4, 5), (2, 3, 4, 5), (1, 2, 6), (2, 3, 6), (1, 4, 6), (1, 5, 6), (2, 5, 6), (3, 5, 6), (2, 3, 5, 6), (4, 5, 6), (1, 4, 5, 6) have to be considered.

For above domain of parameters copositive inequalities for sets (1, 3, 4), (2, 3, 4), (1, 2, 6), (2, 3, 6), (1, 4, 6) holds true.

Consider sets, that relates to b_i :

if $\phi_1 + \phi_2 + \phi_6 \leq \pi$

1. $I = (1, 3, 5) : b_1 \geq -\cos(\phi_1 + \phi_2 + \phi_6) \Rightarrow \phi_1 + \phi_2 + \phi_6 + \pi - \phi_2 - \phi_6 + \phi_1 \geq \pi$ holds true strictly
2. $I = (2, 3, 5) : b_1 \geq -\cos(\phi_1 + \phi_2 + \phi_6) \Rightarrow \phi_1 + \phi_2 + \phi_6 + \pi - \phi_1 - \phi_2 + \phi_6 \geq \pi$ holds true strictly
3. $I = (1, 4, 5) : b_2 \geq \cos(\phi_3 - \phi_6) \Rightarrow \pi - |\phi_3 - \phi_6| + \pi - \phi_2 - \phi_6 + \pi - \phi_2 - \phi_3 \geq \pi$ holds true strictly
4. $I = (2, 4, 5) : b_2 \geq \cos(\phi_3 - \phi_6) \Rightarrow \phi_3 + \phi_6 + \pi - |\phi_3 - \phi_6| \geq \pi$ holds true strictly
5. $I = (3, 4, 5) : \phi_1 + \phi_2 + \phi_6 + \pi - |\phi_3 - \phi_6| + \pi - \phi_4 - \phi_5 \geq \pi$
 $\phi_3 \geq \phi_6 : \phi_1 + \phi_2 + \phi_6 + \pi - \phi_3 + \phi_6 - \phi_4 - \phi_5 \geq 0, 0 \leq \phi_1 + \phi_2 + \phi_6 + \pi - \phi_3 + \phi_6 - \phi_4 - \phi_5 \leq$
 $\phi_1 + \phi_2 + \phi_6 + \pi - \phi_4 - \phi_5 \leq \phi_1 + \phi_2 + \phi_3 + \pi - \phi_4 - \phi_5, \phi_1 + \phi_2 + \phi_3 + \phi_4 + \phi_5 < \pi$
 $\phi_6 \geq \phi_3 : \phi_1 + \phi_2 + \phi_6 + \pi + \phi_3 - \phi_6 - \phi_4 - \phi_5 \geq 0, \phi_1 + \phi_2 + \phi_3 + \phi_4 + \phi_5 < \pi$ holds true strictly

Similar inequalities hold true if $\phi_1 + \phi_2 + \phi_6 \geq \pi$

Consider inequality conditions on b_3 :

1. $I = (1, 5, 6) : b_3 = \cos(\phi), \pi - \phi_2 - \phi_6 + \pi - \phi_1 - \phi_4 \geq \phi \Rightarrow$ if $\phi_2 + \phi_6 + \phi_1 + \phi_4 \geq \pi : \cos(\phi) \geq \cos(\phi_2 + \phi_6 + \phi_1 + \phi_4)$
if $\phi_2 + \phi_6 + \phi_1 + \phi_4 \leq \pi$ holds true strictly
2. $I = (3, 5, 6) : b_3 = \cos(\phi), b_1 = -\cos(\phi_1 + \phi_2 + \phi_6), \phi_2 + \phi_6 + \phi_1 + \phi_4 \geq \phi, \phi_2 + \phi_6 + \phi_1 \leq \pi \Rightarrow$ if $\phi_2 + \phi_6 + \phi_1 + \phi_4 \leq \pi : b_3 = \cos(\phi) \geq \cos(\phi_2 + \phi_6 + \phi_1 + \phi_4)$
if $\phi_2 + \phi_6 + \phi_1 + \phi_4 \geq \pi$ holds true strictly
3. $I = (4, 5, 6) : b_3 = \cos(\phi), b_2 = \cos(\phi_3 - \phi_6), \pi - |\phi_3 - \phi_6| + \phi_5 \geq \phi \Rightarrow$ if $\phi_6 \geq \phi_3 + \phi_5 : b_3 = \cos(\phi) \geq -\cos(\phi_3 + \phi_5 - \phi_6)$
if $\phi_6 \leq \phi_3 + \phi_5$ holds true strictly
4. $I = (2, 5, 6) : b_3 = \cos(\phi), \pi - \phi_3 - \phi_5 + \phi_6 \geq \phi \Rightarrow$ if $\phi_6 \leq \phi_3 + \phi_5 : b_3 = \cos(\phi) \geq -\cos(\phi_3 + \phi_5 - \phi_6)$
if $\phi_6 \geq \phi_3 + \phi_5$ holds true strictly

It was gotten , that $b_3 \geq -\cos(\phi_3 + \phi_5 - \phi_6), b_3 \geq \cos(\phi_2 + \phi_6 + \phi_1 + \phi_4)$

1. If $b_3 = \frac{-\sin(\phi_2 + \phi_6)\cos(\phi_3 + \phi_5) - \sin(\phi_6)\cos(\phi_1 + \phi_4)}{\sin(\phi_2)} \geq \cos(\phi_2 + \phi_6 + \phi_1 + \phi_4)$ from inequality 3.3
 $-\cos(\phi_1 + \phi_2 + \phi_4) \geq \cos(\phi_3 + \phi_5) \Rightarrow \phi_1 + \phi_2 + \phi_3 + \phi_4 + \phi_5 \geq \pi$ - holds only if it's an equation
2. If $b_3 = \frac{-\sin(\phi_4)\cos(\phi_2 + \phi_6) - b_1\sin(\phi_1 + \phi_4)}{\sin(\phi_1)} \geq \cos(\phi_2 + \phi_6 + \phi_1 + \phi_4)$ from inequality 4.3
 $-\cos(\phi_1 + \phi_2 + \phi_6) \geq b_1$ - holds only if it's an equation
3. If $b_3 = \frac{\sin(\phi_5)\cos(\phi_6) - b_2\sin(\phi_3 + \phi_5)}{\sin(\phi_3)} \geq -\cos(\phi_3 + \phi_5 - \phi_6)$ from inequality 4.3
 $\cos(\phi_3 - \phi_6) \geq b_2$ - holds only if it's an equation

It follows, that $b_3 = \frac{-b_2 \sin(\phi_4) - b_1 \sin(\phi_5)}{\sin(\phi_4 + \phi_5)}$ from inequality 6.3 $b_3 \geq -\cos(\phi_3 + \phi_5 - \phi_6) \Rightarrow -b_1 \sin(\phi_5) \geq -\cos(\phi_3 + \phi_5 - \phi_6) \sin(\phi_4 + \phi_5) + \cos(\phi_3 - \phi_6) \sin(\phi_4) = -\sin(\phi_5) \cos(\phi_4 + \phi_5 + \phi_3 - \phi_6) \Rightarrow -\cos(\phi_1 + \phi_2 + \phi_6) \leq \cos(\phi_4 + \phi_5 + \phi_3 - \phi_6)$

Consider domain of ϕ_i under gotten conditions:

1. $\pi \geq \phi_1 + \phi_4 + \phi_5 + \phi_3 + \phi_2, \phi_4 + \phi_5 + \phi_3 \geq \phi_6, \phi_1 + \phi_2 + \phi_6 \leq \pi$
2. $\pi \leq \phi_1 + 2\phi_6 - \phi_5 - \phi_3 - \phi_4 + \phi_2, \phi_4 + \phi_5 + \phi_3 \geq \phi_6, \phi_1 + \phi_2 + \phi_6 \geq \pi$ doesn't hold
3. $\pi \leq \phi_1 + \phi_4 + \phi_5 + \phi_3 + \phi_2, \phi_4 + \phi_5 + \phi_3 \leq \phi_6, \phi_1 + \phi_2 + \phi_6 \geq \pi$ doesn't hold
4. $\pi \geq \phi_1 + 2\phi_6 - \phi_5 - \phi_3 - \phi_4 + \phi_2, \phi_4 + \phi_5 + \phi_3 \leq \phi_6, \phi_1 + \phi_2 + \phi_6 \leq \pi$

$b_3 \geq \cos(\phi_1 + \phi_2 + \phi_6 + \phi_4) \Rightarrow -b_2 \sin(\phi_4) \geq \cos(\phi_1 + \phi_2 + \phi_6 + \phi_4) \sin(\phi_4 + \phi_5) - \cos(\phi_1 + \phi_2 + \phi_6) \sin(\phi_5) = \sin(\phi_4) \cos(\phi_1 + \phi_2 + \phi_4 + \phi_5 + \phi_6) \Rightarrow -\cos(\phi_1 + \phi_2 + \phi_4 + \phi_5 + \phi_6) \geq \cos(\phi_3 - \phi_6)$

Consider domain of ϕ_i under gotten conditions:

1. $\pi \leq \phi_1 + \phi_4 + \phi_5 + \phi_3 + \phi_2, \phi_3 \geq \phi_6$ doesn't hold
2. $\pi \leq \phi_1 + \phi_4 + \phi_5 - \phi_3 + \phi_2 + 2\phi_6, \phi_3 \leq \phi_6, \pi \geq \phi_1 + \phi_2 + \phi_4 + \phi_5 + \phi_6$
3. $\pi \geq \phi_1 + \phi_4 + \phi_5 + \phi_3 + \phi_2, \phi_3 \leq \phi_6, \pi \leq \phi_1 + \phi_2 + \phi_4 + \phi_5 + \phi_6$

Finally, consider 4-elem sets:

1. $I = (1, 3, 4, 5) : u = e_1 + e_3$
2. $I = (2, 3, 4, 5) : u = e_2 + e_4$
3. $I = (1, 4, 5, 6) : u = \sin(\phi_6 - \phi_3)e_1 - \sin(\phi_2 + \phi_6)e_4 + \sin(\phi_2 + \phi_3)e_5 \Rightarrow$

$$Au = \begin{pmatrix} 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ a \end{pmatrix},$$

$$a = \sin(\phi_4 + \phi_5)[\sin(\phi_6 - \phi_3)\cos(\phi_1 + \phi_4) + \sin(\phi_2 + \phi_6)\cos(\phi_5)] + \sin(\phi_2 + \phi_3)[\cos(\phi_1 + \phi_2 + \phi_6)\sin(\phi_5) - \cos(\phi_6 - \phi_3)\sin(\phi_4)],$$

$$\cos(\phi_1 + \phi_2 + \phi_4 + \phi_5 + \phi_6) \leq -\cos(\phi_3 - \phi_6) \Rightarrow a \geq \sin(\phi_4 + \phi_5)[\sin(\phi_6 - \phi_3)\cos(\phi_1 + \phi_4) + \sin(\phi_2 + \phi_6)\cos(\phi_5) + \cos(\phi_1 + \phi_2 + \phi_4 + \phi_6)\sin(\phi_2 + \phi_3)] = \sin(\phi_4 + \phi_5)\sin(\phi_2 + \phi_6)[\cos(\phi_1 + \phi_2 + \phi_3 + \phi_4) + \cos(\phi_5)] \geq 0, \phi_1 + \phi_2 + \phi_3 + \phi_4 + \phi_5 \leq \pi$$

There is the symmetry, acting as $\phi_2 < - > \phi_2, \phi_1 < - > \phi_3, \phi_4 < - > \phi_5, \phi_6 < - > \pi - \phi_2 - \phi_6$, as result $1 < - > 2, 3 < - > 4, 5 < - > 5, 6 < - > 6 \Rightarrow 1456 < - > 2356$.

$$b_1 = -\cos(\phi_1 + \phi_2 + \phi_6), b_2 = \cos(\phi_3 - \phi_6), b_3 = \frac{-\cos(\phi_3 - \phi_6)\sin(\phi_4) + \cos(\phi_1 + \phi_2 + \phi_6)\sin(\phi_5)}{\sin(\phi_4 + \phi_5)}$$

Extremality

The submatrix A_{12346} is isomorphic to a T-matrix. Any B in the face of A is hence such that B_{12346} is proportional to A_{12346} . In particular, only the diagonal element B_{55} may differ from the other diagonal elements of B . But either of the zeros u_3 ensures that B_{55} equals the other diagonal elements. Hence B is proportional to A and A is extremal.

Result

There are extremal copositive matrices under conditions on parameters $\phi_i : \phi_1 + \phi_2 + \phi_3 + \phi_4 + \phi_5 < \pi, \pi - \phi_1 - \phi_4 - \phi_5 + \phi_3 - \phi_2 < 2\phi_6 < \pi - \phi_1 + \phi_5 + \phi_3 + \phi_4 - \phi_2$

References

- [1] Peter J.C. Dickinson. *A new certificate for copositivity*. *Optimization Online*.
- [2] Peter J.C. Dickinson and Roland Hildebrand. *Considering copositivity locally*. *J.Math. Anal.Appl.*, 437(2):1184–1195, 2016