

1 Case 37

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

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

The zeros are given by the columns:

$$(u_1, u_2, u_3, u_4, u_5, u_6, u_7) = \begin{pmatrix} 1 \\ 1 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \end{pmatrix} \begin{pmatrix} \sin(\phi_1 + \phi_2) \\ 0 \\ \sin(\phi_1) \\ \sin(\phi_2) \\ 0 \\ 0 \\ 0 \end{pmatrix} \begin{pmatrix} \sin(\phi_3) \\ 0 \\ \sin(\phi_2 + \phi_3) \\ 0 \\ \sin(\phi_2) \\ 0 \\ 0 \end{pmatrix} \begin{pmatrix} \sin(\phi_4) \\ 0 \\ 0 \\ \sin(\phi_1 + \phi_4) \\ 0 \\ 0 \\ \sin(\phi_1) \end{pmatrix} \begin{pmatrix} 0 \\ \sin(\phi_5) \\ 0 \\ 0 \\ \sin(\phi_6) \\ \sin(\phi_5 + \phi_6) \end{pmatrix} \begin{pmatrix} 0 \\ 0 \\ \sin(\phi_5) \\ 0 \\ \sin(\phi_3 + \phi_5) \\ \sin(\phi_3) \end{pmatrix} \begin{pmatrix} 0 \\ 0 \\ 0 \\ \sin(\phi_5) \\ \sin(\phi_4) \\ \sin(\phi_4 + \phi_5) \end{pmatrix}$$

$$1. Au_1 = \begin{pmatrix} 0 \\ 0 \\ b_1 - \cos(\phi_2) \\ b_2 - \cos(\phi_1) \\ \cos(\phi_2 + \phi_3) + \cos(\phi_5 + \phi_6) \\ \cos(\phi_1 + \phi_4) - \cos(\phi_6) \end{pmatrix} \Rightarrow \begin{cases} b_1 \geq \cos(\phi_2) \\ b_2 \geq \cos(\phi_1) \\ \cos(\phi_2 + \phi_3) + \cos(\phi_5 + \phi_6) \geq 0 \\ \cos(\phi_1 + \phi_4) - \cos(\phi_6) \geq 0 \end{cases}$$

$$2. Au_2 = \begin{pmatrix} 0 \\ b_1 * \sin(\phi_1) + b_2 * \sin(\phi_2) - \sin(\phi_1 + \phi_2) \\ 0 \\ 0 \\ \sin(\phi_2)(\cos(\phi_1 + \phi_2 + \phi_3) + \cos(\phi_4 + \phi_5)) \\ \sin(\phi_1)(\cos(\phi_1 + \phi_2 + \phi_4) + \cos(\phi_3 + \phi_5)) \end{pmatrix} \Rightarrow \begin{cases} b_1 * \sin(\phi_1) + b_2 * \sin(\phi_2) - \sin(\phi_1 + \phi_2) \geq 0 \\ \cos(\phi_1 + \phi_2 + \phi_3) + \cos(\phi_4 + \phi_5) \geq 0 \\ \cos(\phi_1 + \phi_2 + \phi_4) + \cos(\phi_3 + \phi_5) \geq 0 \end{cases}$$

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

$$4. Au_4 = \begin{pmatrix} 0 \\ b_2 * \sin(\phi_1 + \phi_4) - \sin(\phi_4) - \sin(\phi_1)\cos(\phi_6) \\ \sin(\phi_1)(\cos(\phi_1 + \phi_2 + \phi_4) + \cos(\phi_3 + \phi_5)) \\ 0 \\ \sin(\phi_4)(\cos(\phi_2 + \phi_3) + \cos(\phi_1 + \phi_4 + \phi_5)) \\ 0 \end{pmatrix} \Rightarrow \begin{cases} b_2 * \sin(\phi_1 + \phi_4) - \sin(\phi_4) - \sin(\phi_1)\cos(\phi_6) \geq 0 \\ \cos(\phi_1 + \phi_2 + \phi_4) + \cos(\phi_3 + \phi_5) \geq 0 \\ \cos(\phi_2 + \phi_3) + \cos(\phi_1 + \phi_4 + \phi_5) \geq 0 \end{cases}$$

$$5. Au_5 = \begin{pmatrix} -\sin(\phi_5) + \sin(\phi_6)\cos(\phi_2 + \phi_3) - \sin(\phi_5 + \phi_6)\cos(\phi_1 + \phi_4) \\ 0 \\ b_1 * \sin(\phi_5) + \cos(\phi_3 + \phi_5 + \phi_6)\sin(\phi_5) \\ b_2 * \sin(\phi_5) - \cos(\phi_4 - \phi_6)\sin(\phi_5) \\ 0 \\ 0 \end{pmatrix} \Rightarrow$$

$$\begin{cases} -\sin(\phi_5) + \sin(\phi_6)\cos(\phi_2 + \phi_3) - \sin(\phi_5 + \phi_6)\cos(\phi_1 + \phi_4) \geq 0 \\ b_1 \geq -\cos(\phi_3 + \phi_5 + \phi_6) \\ b_2 \geq \cos(\phi_4 - \phi_6) \end{cases}$$

$$6. Au_6 = \begin{pmatrix} \sin(\phi_3)\cos(\phi_1 + \phi_4) + \sin(\phi_3)\cos(\phi_2 + \phi_3 + \phi_5) \\ b_1\sin(\phi_5) + \sin(\phi_5)\cos(\phi_3 + \phi_5 + \phi_6) \\ 0 \\ \sin(\phi_5)\cos(\phi_3 + \phi_4 + \phi_5) + \sin(\phi_5)\cos(\phi_1 + \phi_2) \\ 0 \\ 0 \end{pmatrix} \Rightarrow$$

$$\begin{cases} \cos(\phi_1 + \phi_4) + \cos(\phi_2 + \phi_3 + \phi_5) \geq 0 \\ b_1 \geq -\cos(\phi_3 + \phi_5 + \phi_6) \\ \cos(\phi_3 + \phi_4 + \phi_5) + \cos(\phi_1 + \phi_2) \geq 0 \end{cases}$$

$$7. Au_7 = \begin{pmatrix} \sin(\phi_4)\cos(\phi_2 + \phi_3) + \sin(\phi_4)\cos(\phi_1 + \phi_4 + \phi_5) \\ b_2\sin(\phi_5) - \sin(\phi_5)\cos(\phi_4 - \phi_6) \\ 0 \\ \sin(\phi_5)\cos(\phi_3 + \phi_4 + \phi_5) + \sin(\phi_5)\cos(\phi_1 + \phi_2) \\ 0 \\ 0 \end{pmatrix} \Rightarrow$$

$$\begin{cases} \cos(\phi_2 + \phi_3) + \cos(\phi_1 + \phi_4 + \phi_5) \geq 0 \\ b_2 \geq \cos(\phi_4 - \phi_6) \\ \cos(\phi_3 + \phi_4 + \phi_5) + \cos(\phi_1 + \phi_2) \geq 0 \end{cases}$$

From inequalities on ϕ_i we get:

$$\begin{cases} \phi_1 + \phi_2 + \phi_3 + \phi_4 + \phi_5 \leq \pi \\ \phi_2 + \phi_3 + \phi_5 + \phi_6 \leq \pi \\ \phi_6 \geq \phi_1 + \phi_4 \end{cases} \Rightarrow \begin{cases} b_1 = \cos(\phi_2) \\ b_2 = \cos(\phi_1) \end{cases}$$

All other inequalities are fulfilled.

Parametrization

We arrive at the parametrization

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

with conditions on ϕ_i : $\phi_i \in (0, \pi)$, $\phi_1 + \phi_2 + \phi_3 + \phi_4 + \phi_5 \leq \pi$, $\phi_2 + \phi_3 + \phi_5 + \phi_6 \leq \pi$, $\phi_6 \geq \phi_1 + \phi_4$

Copositivity/Absence of other minimal zeros:

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

1. $I = (2, 3, 4, 5)$: $u = e_3 + e_5$: $\cos(\phi_2) \geq -\cos(\phi_5 + \phi_6) \Rightarrow \phi_2 \leq \pi - \phi_5 - \phi_6$ -true
 $\cos(\phi_1 + \phi_2) + \cos(\phi_4 + \phi_5) \geq 0$, $\phi_1 + \phi_2 + \phi_4 + \phi_5 \leq \pi$
2. $I = (2, 3, 4, 6)$: $u = e_4 + e_6$: $b_2 \geq \cos(\phi_4 - \phi_6)$, $\cos(\phi_4 - \phi_6) \geq \cos(\phi_6) \Rightarrow |\phi_4 - \phi_6| \leq \phi_6$ -true
 $\cos(\phi_1 + \phi_2) \geq -\cos(\phi_3 + \phi_5) \Rightarrow \phi_1 + \phi_2 \leq \phi_6 + \phi_2 \leq \pi - \phi_3 - \phi_5$ -true
3. $I = (1, 3, 6)$: $\phi_2 + \pi - \phi_1 - \phi_4 + \pi - \phi_3 - \phi_5 \geq \pi$, $\pi \geq \phi_1 - \phi_2 + \phi_3 + \phi_4 + \phi_5$ performs strictly
4. $I = (1, 5, 6)$: $\phi_5 + \pi - \phi_1 - \phi_4 + \pi - \phi_3 - \phi_2 \geq \pi$, $\pi \geq \phi_1 + \phi_2 + \phi_3 + \phi_4 - \phi_5$ performs strictly
5. $I = (1, 4, 5)$: $\pi - \phi_4 - \phi_5 + \phi_1 + \pi - \phi_2 - \phi_3 \geq \pi \Rightarrow \pi \geq -\phi_1 + \phi_2 + \phi_3 + \phi_4 + \phi_5$ -performs strictly

6. $I = (2, 3, 4) : b_2 \geq \cos(\phi_1) \Rightarrow \pi - \phi_2 + \pi - \phi_1 + \pi - \phi_1 - \phi_2 \geq \pi \Rightarrow \pi \geq \phi_1 + \phi_2$ -performs strictly
7. $I = (2, 4, 5) : b_2 \geq \cos(\phi_4 - \phi_6) \Rightarrow \pi - |\phi_4 - \phi_6| + \pi - \phi_4 - \phi_5 + \pi - \phi_5 - \phi_6 \geq \pi$ Considering cases $\phi_4 \geq \phi_6$ and $\phi_6 \geq \phi_4$ we get $\pi \geq \phi_4 + \phi_5$ and $\pi \geq \phi_6 + \phi_5$ correspondingly, that perform strictly.
8. $I = (2, 3, 6) : \pi - \phi_2 + \phi_6 + \pi - \phi_3 - \phi_5 \geq \pi \Rightarrow \pi \geq \phi_2 + \phi_3 + \phi_5 - \phi_6$ performs strictly

That proves copositivity.

All angle inequalities are satisfied strictly and the vectors for first 2 cases is not positive, hence there are no additional minimal zeros.

Extremality

If $\phi_1 + \phi_2 + \phi_3 + \phi_4 + \phi_5 = \pi \Rightarrow Au_2 = 0$ and matrix A is positive semi-definite and as result non-exceptional.

The presence of the zeros u_2, \dots, u_6 implies that the submatrix $B_{\{1,3,4,5,6\}}$ is proportional to the T -matrix $A_{\{1,3,4,5,6\}}$. The presence of the zero u_1 implies that the elements b_{11} and b_{22} are equal, and hence all diagonal elements b_{ii} are equal. We may then scale B such that it has unit diagonal. But by construction A was an extremal element of the polytope defined as intersection of the polyhedral cone defined by the first-order conditions with the unit diagonal affine subspace. Since B satisfies the same equality conditions as A , it lies in the same face of the polytope as A and must then coincide with A . Hence A is extremal.

Result

There are extreme copositive matrices with such set of zeros on the conditions: $\phi_1 + \phi_2 + \phi_3 + \phi_4 + \phi_5 < \pi, \phi_2 + \phi_3 + \phi_5 + \phi_6 \leq \pi, \phi_6 \geq \phi_1 + \phi_4$

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