

Eigenvalues, singular values, and the O'Shea-Sjamaar Theorem

Paul-Emile Paradan

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Eigenvalues, singular values, and the O'Shea-Sjamaar Theorem

Paul-Emile Paradan*

November 13, 2023

Abstract

The main focus of this work is the study of several cones relating the eigenvalues or singular values of a matrix to those of its off-diagonal blocks.

Contents

1	Intr	roduction	2
2 Reminder of some classical results			
	2.1	Singular values	4
	2.2	Augmented matrices	5
	2.3	Horn inequalities	
	2.4	The cone $\mathrm{LR}(U,\widetilde{U})$	6
	2.5	The cone $LR(m,n)$	9
	2.6	Proof of Theorem 2.8	10
	2.7	A consequence of the O'Shea-Sjamaar Theorem	13
3	The	e cone $\mathcal{A}(p,q)$	14
	3.1	Matrix identities	14
	3.2	Complexification and antiholomorphic involution	15
	3.3	Orthogonal projection of orbits	15
	3.4	Inequalities determining $\mathcal{A}(p,q)$	16
	3.5	Examples	

 $^{{\}rm ^*IMAG,\ Univ\ Montpellier,\ CNRS,\ email:\ paul-emile.paradan@umontpellier.fr}$

4	\mathbf{The}	$oldsymbol{cone} \; \mathcal{S}(p,q)$	18		
	4.1	Matrix identities	19		
	4.2	Antiholomorphic involution and orthogonal projection	19		
	4.3	Description of $S(p,q)$ through $LR(n,n)$	20		
	4.4	Inequalities determining $S(p,q)$	21		
	4.5	Examples	22		
5	The cone $\mathcal{T}(p,q)$				
	5.1	Matrix identities	23		
	5.2	Antiholomorphic involution and orthogonal projection	24		
	5.3	Description of $\mathcal{T}(p,q)$ through $LR(2p,2q)$	24		
	5.4	Inequalities determining $\mathcal{T}(p,q)$	25		
	5.5	Examples	26		
	5.6	Interlacing inequalities for singular values	27		

1 Introduction

Let $p \ge q \ge 1$ and n = p + q. Let Herm(n) denote the vector space of n-square Hermitian matrices. The spectrum of $X \in Herm(n)$ is denoted by $e(X) = (e_1 \ge \cdots \ge e_n)$ and the singular spectrum of a matrix $Y \in M_{p,q}(\mathbb{C})$ is denoted by $s(Y) = (s_1 \ge \cdots \ge s_q \ge 0)$.

The main purpose of this article is to describe the following cones:

$$\mathcal{A}(p,q) = \left\{ (\mathbf{e}(X), \mathbf{s}(X_{12})), \ X \in Herm(n) \right\},$$

$$\mathcal{S}(p,q) = \left\{ (\mathbf{s}(X), \mathbf{s}(X_{12}), \mathbf{s}(X_{21})), \ X \in M_{n,n}(\mathbb{C}) \right\},$$

$$\mathcal{T}(p,q) = \left\{ (\mathbf{s}(X), \mathbf{s}(X_{11}), \mathbf{s}(X_{22})), \ X \in M_{n,n}(\mathbb{C}) \right\}.$$

Here, a *n*-square complex matrix X is written by blocks $X = \begin{pmatrix} X_{11} & X_{12} \\ X_{21} & X_{22} \end{pmatrix}$ where $X_{12} \in M_{p,q}(\mathbb{C})$ and $X_{21} \in M_{q,p}(\mathbb{C})$.

In the 1970s, Thompson gave some inequalities satisfied by the elements of $\mathcal{T}(p,q)$ [22, 23], and more recently Fomin, Fulton, Li and Poon obtained sets of inequalities that describe the cone $\mathcal{A}(p,q)$ [14, 5].

The main objective of this work is to explain how a direct application of O'Shea-Sjamaar's theorem [17] yields complete sets of inequalities for the cones $\mathcal{A}(p,q)$, $\mathcal{S}(p,q)$, and $\mathcal{T}(p,q)$. However, this method does not provide an optimal description of these cones, as it leads to a large number of redundancies in the list of inequalities. We'll see, for example, that the Fomin-Fulton-Li-Poon description of $\mathcal{A}(p,q)$ is more accurate than ours. In a future work [19], we will propose a more precise method to describe these inequality sets, using the main result of [18].

Throughout this article, we make extensive use of Horn cones $\operatorname{Horn}(n)$ and Littlewood-Richardson cones $\operatorname{LR}(m,n)$. Let's recall their definition. To any integers $n,m\geq 1$, we associate

$$\begin{aligned} & \operatorname{Horn}(n) &= & \Big\{ (\operatorname{e}(X), \operatorname{e}(Y), \operatorname{e}(X+Y)), \ X, Y \in \operatorname{Herm}(n) \Big\} \\ & \operatorname{LR}(m,n) &= & \Big\{ (\operatorname{e}(M), \operatorname{e}(M_{\mathbf{I}}), \operatorname{e}(M_{\mathbf{II}})), \ M \in \operatorname{Herm}(m+n) \Big\}, \end{aligned}$$

where $M_{\mathbf{I}} \in Herm(m)$ and $M_{\mathbf{II}} \in Herm(n)$ are the extracted matrices such that $M = \begin{pmatrix} M_{\mathbf{I}} & * \\ * & M_{\mathbf{II}} \end{pmatrix}$.

In §2, we recall the description obtained by Klyachko [9] and Knutson-Tao [12] for Horn(n) cones, and that obtained by Berenstein-Sjamaar [3] and Ressayre [20] of LR(m, n) cones. In both cases, the inequalities are parameterized using Littlewood-Richardson coefficients.

In §3, we show that $\mathcal{A}(p,q)$ can be characterized as a sub-cone of Horn(n). To any $\lambda = (\lambda_1 \geq \cdots \geq \lambda_n)$ and $s = (s \geq \cdots \geq s_q \geq 0)$, we associate $\lambda^* = (-\lambda_n \geq \cdots \geq -\lambda_1)$ and

$$\widehat{s}^{p,q} := (s_1 \ge \dots \ge s_q \ge \underbrace{0, \dots, 0}_{p-q} \ge -s_q \ge \dots \ge -s_1).$$

We then show that $(\lambda, s) \in \mathcal{A}(p, q)$ if and only if $(\lambda, \lambda^*, 2\widehat{s}^{p,q}) \in \text{Horn}(n)$. This makes it possible to describe $\mathcal{A}(p, q)$ by means of the inequalities defining Horn(n), but we'll see that the resulting description is less precise than that given by Fomin-Fulton-Li-Poon in [5].

In [5], the authors pose the question of finding a collection of linear inequalities that describes S(p,q) (Problem 1.15). We answer this problem in §4 by showing that S(p,q) can be characterized as the intersection of LR(n,n) with the subspace of $\mathbb{R}^{2n} \times \mathbb{R}^n \times \mathbb{R}^n$ formed by the elements $(\widehat{\gamma}^{n,n}, \widehat{s}^{p,q}, \widehat{t}^{p,q})$ where $(\gamma, s, t) \in \mathbb{R}^n \times \mathbb{R}^q \times \mathbb{R}^q$.

In the last section, we give a set of inequalities describing the cone $\mathcal{T}(p,q)$, showing that $\mathcal{T}(p,q)$ is characterized as the intersection of LR(2p,2q) with the subspace of $\mathbb{R}^{2n} \times \mathbb{R}^{2p} \times \mathbb{R}^{2q}$ formed by the elements $(\widehat{\gamma}^{n,n}, \widehat{s}^{p,p}, \widehat{t}^{q,q})$ where $(\gamma, s, t) \in \mathbb{R}^n \times \mathbb{R}^p \times \mathbb{R}^q$.

In the case $\mathcal{T}(p,1)$, we recover the interleaving inequalities of singular values obtained by Thompson [22].

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¹Here n = p + q.

Notations

Throughout the paper:

- We fix $p \ge q \ge 1$ and n = p + q.
- We write 0_{ab} for the zero matrix of size $a \times b$.
- Let $M_{a,b}(\mathbb{C})$ be the vector space of complex $a \times b$ matrices.
- \mathbb{R}^{ℓ}_+ is the set of sequences $x = (x_1 \ge \cdots \ge x_{\ell})$ of real numbers.
- \mathbb{R}^{ℓ}_{++} is the set of sequences $x = (x_1 \ge \cdots \ge x_{\ell} \ge 0)$ of non-negative real numbers.
- For any positive integer ℓ , let $[\ell]$ be the set $\{1, \ldots, \ell\}$.
- If $x \in \mathbb{R}^{\ell}$ and $A \subset [\ell]$, we write $|x|_A = \sum_{a \in A} x_a$ and $|x| = \sum_{i=1}^{\ell} x_i$.
- For $A \subset [\ell]$, we define $A^o := \{\ell + 1 a, a \in A\}$ and $A^c := [\ell] \setminus A$.
- If $x \in \mathbb{R}^{\ell}$, let $\mathrm{Diag}(x)$ be the diagonal $\ell \times \ell$ matrix with diagonal entries equal to x_1, \ldots, x_{ℓ} .
- If $A = \{a_1 < \dots < a_p\}$ is an increasing sequence of positive integers, let $\mu(A) = (a_p p \ge \dots \ge a_1 1 \ge 0)$.

2 Reminder of some classical results

We recall some classical facts that we'll be needing later on.

2.1 Singular values

Let X be a rectangular matrix, say $m \times n$, with complex entries, and let X^* denote the complex conjugate transpose of X. Let $\eta_1(X) \ge \cdots \ge \eta_m(X) \ge 0$ be the eigenvalues of the positive semidefinite matrix XX^* . Notice that $\eta_k(X) = 0$ when $k > \ell := \inf\{m, n\}$.

The singular values of the matrix X are the coordinates of the vector

$$s(X) := \left(\sqrt{\eta_1(X)}, \dots, \sqrt{\eta_\ell(X)}\right) \in \mathbb{R}_{++}^{\ell}.$$

Consider the canonical action of the unitary group $U_m \times U_n$ on $M_{m,n}(\mathbb{C})$: $(g,h) \cdot X = gXh^{-1}$, $\forall (g,h) \in U_m \times U_n$. The singular values map $s: M_{m,n}(\mathbb{C}) \to \mathbb{R}_{++}^{\ell}$ induces a bijective application $M_{m,n}(\mathbb{C})/U_m \times U_n \xrightarrow{\sim} \mathbb{R}_{++}^{\ell}$.

2.2 Augmented matrices

Let $p \ge q \ge 1$.

If Y is a $p \times q$ matrix, we denote by $\widehat{Y}^{p,q}$ the n-square Hermitian matrix $\begin{pmatrix} 0_{pp} & Y \\ Y^* & 0_{qq} \end{pmatrix}$.

Here the spectrum of $\widehat{Y}^{p,q}$ is equal to $\widehat{s}^{p,q} := (s_1, \dots, s_q, 0, \dots, 0, -s_q, \dots, -s_1) \in \mathbb{R}^n_+$, where $s \in \mathbb{R}^q_{++}$ is the singular spectrum of Y.

If Z is a $q \times p$ matrix, we denote by $\widehat{Y}^{q,p}$ the n-square Hermitian matrix $\begin{pmatrix} 0_{qq} & Z \\ Z^* & 0_{pp} \end{pmatrix}$.

Here the spectrum of $\widehat{Z}^{q,p}$ is also equal to $\widehat{t}^{p,q}$, where $t = s(Z) \in \mathbb{R}^q_{++}$.

If X is a k-square matrix, we simply denote $\widehat{X}^{k,k}$ by \widehat{X} . The spectrum of \widehat{X} is also simply denoted $\widehat{\mu} := (\mu_1, \dots, \mu_k, -\mu_k, \dots, -\mu_1) \in \mathbb{R}^{2k}_+$, where $\mu = \mathrm{s}(X)$.

2.3 Horn inequalities

Denote the set of cardinality r-subsets $I = \{i_1 < i_2 < \cdots < i_r\}$ of [n] by \mathcal{P}_r^n .

Definition 2.1 For any $1 \le r < n$, LR_r^n refers to the set of triplets $(I, J, K) \in (\mathcal{P}_r^n)^3$ such that $(\mu(I), \mu(J), \mu(K)) \in Horn(r)$.

The following theorem was conjectured by Horn [7] and proved by a combination of the works of Klyachko [9] and Knutson-Tao [12].

Theorem 2.2 The triplet $(x, y, z) \in (\mathbb{R}^n_+)^3$ belongs to $\operatorname{Horn}(n)$ if and only if the following conditions hold:

- |x| + |y| = |z|,
- $|x|_I + |y|_J \ge |z|_K$, for any r < n and any $(I, J, K) \in L\mathbb{R}^n_r$.

In the following sections, we'll use Littlewood-Richardson coefficients to parameterize certain inequalities. Let's recall their definition. Let λ, μ , and ν be three partitions of length less than $n \geq 1$. We associate them with the irreducible representations V_{λ} , V_{μ} and V_{ν} of the unitary group U_n . The Littlewood-Richardson coefficient $c_{\mu,\nu}^{\lambda}$ can be characterized by the relation $c_{\mu,\nu}^{\lambda} = \dim \left[V_{\lambda}^* \otimes V_{\mu} \otimes V_{\nu}\right]^{U_n}$. Thanks to the saturation Theorem of Knutson and Tao [12], we know that $c_{\mu,\nu}^{\lambda} \neq 0 \iff (\mu,\nu,\lambda) \in \operatorname{Horn}(n)$.

The following kind of duality is used in the next sections: for all $(I, J, K) \in (\mathcal{P}_r^n)^3$, we have

(1)
$$c_{\mu(I),\mu(J)}^{\mu(K)} \neq 0 \iff c_{\mu((I^o)^c),\mu((J^o)^c)}^{\mu((K^o)^c)} \neq 0.$$

Since the relation $|x|_{(I^o)^c} + |y|_{(J^o)^c} \ge |z|_{(K^o)^c}$ is equivalent to $|x|_{I^o} + |y|_{J^o} \le |z|_{K^o}$, in Theorem 2.2, we can rewrite the last condition by requiring that

$$|x|_I + |y|_J \ge |z|_K$$
 and $|x|_{I^o} + |y|_{J^o} \le |z|_{K^o}$

for any $r \leq \frac{n}{2}$ and any $(I, J, K) \in L\mathbb{R}_r^n$.

2.4 The cone $LR(U, \widetilde{U})$

Let $\iota: U \hookrightarrow \widetilde{U}$ be two connected compact Lie groups. We choose an invariant scalar product (-,-) on the Lie algebra $\widetilde{\mathfrak{u}}$ of \widetilde{U} , and we denote by $\pi: \widetilde{\mathfrak{u}} \to \mathfrak{u}$ the orthogonal projection.

Select maximal tori T in U and \widetilde{T} in \widetilde{U} such that $T \subset \widetilde{T}$, and Weyl chambers $\mathfrak{t}_+ \subset \mathfrak{t}$ and $\widetilde{\mathfrak{t}}_+ \subset \widetilde{\mathfrak{t}}$, where \mathfrak{t} and $\widetilde{\mathfrak{t}}$ denote the Lie algebras of T, resp. \widetilde{T} . The aim of this section is to recall the description of the following cone given in [3, 20]:

$$LR(U,\widetilde{U}) = \left\{ (\xi, \widetilde{\xi}) \in \mathfrak{t}_{+} \times \widetilde{\mathfrak{t}}_{+}, \ U\xi \subset \pi(\widetilde{U}\widetilde{\xi}) \right\}.$$

Consider the lattice $\wedge := \frac{1}{2\pi} \ker(\exp : \mathfrak{t} \to T)$ and the Weyl groups $\widetilde{W} = N_{\widetilde{U}}(\widetilde{T})/\widetilde{T}$ and $W = N_U(T)/T$. We denote by $w_o \in W$ the longest element. A vector $\gamma \in \mathfrak{t}$ is called rational if it belongs to the \mathbb{Q} -vector space $\mathfrak{t}_{\mathbb{Q}}$ generated by \wedge . We will see that the cone $LR(U,\widetilde{U})$ is completely described by inequalities of the form

$$(\tilde{\xi}, \tilde{w}\gamma) \ge (\xi, w_o w \gamma)$$

with γ rational anti-dominant and $(w, \tilde{w}) \in W \times \widetilde{W}$.

2.4.1 Admissible elements

We let $\Sigma(\tilde{\mathfrak{u}}/\mathfrak{u}) \subset \mathfrak{t}^*$ denote the set of weights relative to the *T*-action on $(\tilde{\mathfrak{u}}/\mathfrak{u}) \otimes \mathbb{C}$. If $\gamma \in \mathfrak{t}$, we denote by $\Sigma(\tilde{\mathfrak{u}}/\mathfrak{u}) \cap \gamma^{\perp}$ the subset of weights vanishing against γ .

Definition 2.3 A rational element $\gamma \in \mathfrak{t}$ is said admissible when

(2)
$$\operatorname{Vect}\left(\Sigma(\tilde{\mathfrak{u}}/\mathfrak{u})\cap\gamma^{\perp}\right) = \operatorname{Vect}\left(\Sigma(\tilde{\mathfrak{u}}/\mathfrak{u})\right)\cap\gamma^{\perp}.$$

When the following assumption is satisfied, we'll see in Section §2.4.4 that $LR(U, \tilde{U})$ is described by inequalities parameterized by a finite number of admissible elements.

Assumption 2.4 The subspace $\mathfrak{z} := \{X \in \mathfrak{t}, \alpha(X) = 0, \forall \alpha \in \Sigma(\tilde{\mathfrak{u}}/\mathfrak{u})\}$ is contained in the center $Z_{\tilde{\mathfrak{u}}}$ of $\tilde{\mathfrak{u}}$.

This assumption means that any ideal of $\tilde{\mathfrak{u}}$ contained in \mathfrak{u} is a subspace of $Z_{\tilde{\mathfrak{u}}} \cap \mathfrak{u}$.

Let $\mathfrak{t} = \mathfrak{z} \oplus \mathfrak{t}_1$ be a rational decomposition. Let us denote by $\Sigma(\tilde{\mathfrak{u}}/\mathfrak{u})'$ the image of $\Sigma(\tilde{\mathfrak{u}}/\mathfrak{u})$ through the projection $\mathfrak{t}^* \to (\mathfrak{t}_1)^*$. If Assumption 2.4 holds, $\Sigma(\tilde{\mathfrak{u}}/\mathfrak{u})'$ generates $(\mathfrak{t}_1)^*$. Any rational element $\gamma \in \mathfrak{t}$ can be written $\gamma = \gamma_0 + \gamma_1$ where γ_0 is a rational element of \mathfrak{z} and γ_1 is a rational element of \mathfrak{t}_1 . We see then that a rational element γ is admissible if and only if γ_1 is admissible. The later condition is equivalent to asking that the hyperplane $(\gamma_1)^{\perp} \subset (\mathfrak{t}_1)^*$ is generated by a finite subset of $\Sigma(\tilde{\mathfrak{u}}/\mathfrak{u})'$. Thus, there are a finite number of choices for γ_1 (up to multiplication by $\mathbb{Q}^{>0}$).

2.4.2 Polarized trace

Let $\mathfrak{R}(\mathfrak{u})$ and $\mathfrak{R}(\tilde{\mathfrak{u}})$ be the set of roots associated to the Lie algebras \mathfrak{u} and $\tilde{\mathfrak{u}}$. The choice of the Weyl chambers \mathfrak{t}_+ and $\tilde{\mathfrak{t}}_+$ define subsets of positive roots $\mathfrak{R}^+ \subset \mathfrak{R}(\mathfrak{u})$ and $\widetilde{\mathfrak{R}}^+ \subset \mathfrak{R}(\tilde{\mathfrak{u}})$.

For a rational element $\gamma \in \mathfrak{t}$ and $(w, \tilde{w}) \in W \times W$, we will use the following condition to parameterize the inequalities of $LR(U, \tilde{U})$:

(3)
$$\sum_{\substack{\alpha \in \mathfrak{R}^+ \\ \langle \alpha, w\gamma \rangle > 0}} \langle \alpha, w\gamma \rangle + \sum_{\substack{\tilde{\alpha} \in \tilde{\mathfrak{R}}^+ \\ \langle \tilde{\alpha}, \tilde{w}\gamma \rangle < 0}} \langle \tilde{\alpha}, \tilde{w}\gamma \rangle = 0$$

2.4.3 Schubert calculus

Let $\iota: U_{\mathbb{C}} \hookrightarrow \widetilde{U}_{\mathbb{C}}$ be the complexification of $\iota: U \hookrightarrow \widetilde{U}$. To any non-zero rational element $\gamma \in \mathfrak{t}$, we associate the parabolic subgroups

(4)
$$\widetilde{P}_{\gamma} = \{g \in \widetilde{U}_{\mathbb{C}}, \lim_{t \to \infty} \exp(-it\gamma)g \exp(it\gamma) \text{ exists}\} \text{ and } P_{\gamma} = \widetilde{P}_{\gamma} \cap U_{\mathbb{C}}.$$

We consider the projective varieties $\mathcal{F}_{\gamma} := U_{\mathbb{C}}/P_{\gamma}$ and $\widetilde{\mathcal{F}}_{\gamma} := \widetilde{U}_{\mathbb{C}}/\widetilde{P}_{\gamma}$, with the canonical embedding $\iota : \mathcal{F}_{\gamma} \hookrightarrow \widetilde{\mathcal{F}}_{\gamma}$. Let $B \subset U_{\mathbb{C}}$ (resp. $\widetilde{B} \subset \widetilde{U}_{\mathbb{C}}$) be the Borel subgroup associated to the choice of the Weyl chamber \mathfrak{t}_+ (resp. $\widetilde{\mathfrak{t}}_+$).

We associate to $(w, \widetilde{w}) \in W \times \widetilde{W}$, the Schubert cells

$$\widetilde{\mathfrak{X}}_{\tilde{w},\gamma}^o := \widetilde{B}[\tilde{w}] \subset \widetilde{\mathcal{F}}_{\gamma} \quad \text{and} \quad \mathfrak{X}_{w,\gamma}^o := B[w] \subset \mathcal{F}_{\gamma}.$$

The corresponding Schubert varieties are $\tilde{\mathfrak{X}}_{\tilde{w},\gamma} := \overline{\tilde{\mathfrak{X}}_{\tilde{w},\gamma}^o}$ and $\mathfrak{X}_{w,\gamma} := \overline{\mathfrak{X}_{w,\gamma}^o}$. We consider the cohomology² rings $H^*(\widetilde{\mathcal{F}}_{\gamma},\mathbb{Z})$ and $H^*(\mathcal{F}_{\gamma},\mathbb{Z})$. Let

$$\iota^*: H^*(\widetilde{\mathcal{F}}_{\gamma}, \mathbb{Z}) \to H^*(\mathcal{F}_{\gamma}, \mathbb{Z})$$

be the pull-back map in cohomology. If Y is an irreducible closed subvariety of $\widetilde{\mathcal{F}}_{\gamma}$, we denote by $[Y] \in H^{2n_Y}(\widetilde{\mathcal{F}}_{\gamma}, \mathbb{Z})$ its cycle class in cohomology : here $n_Y = \operatorname{codim}_{\mathbb{C}}(Y)$. Recall that the cohomology class [pt] associated to a singleton $Y = \{pt\} \subset \mathcal{F}_{\gamma}$ is a basis of $H^{\max}(\mathcal{F}_{\gamma}, \mathbb{Z})$.

In the next section we will consider a rational element $\gamma \in \mathfrak{t}$ and $(w, \tilde{w}) \in W \times \widetilde{W}$ satisfying the relation $[\mathfrak{X}_{w,\gamma}] \cdot \iota^*([\tilde{\mathfrak{X}}_{\tilde{w},\gamma}]) = k[pt]$ in $H^*(\mathcal{F}_{\gamma}, \mathbb{Z})$, with $k \geq 1$. This cohomological condition implies in particular that $\dim_{\mathbb{C}}(\mathfrak{X}_{w,\gamma}) = \operatorname{codim}_{\mathbb{C}}(\tilde{\mathfrak{X}}_{\tilde{w},\gamma})$ which is equivalent to the relation

(5)
$$\sharp \left\{ \alpha \in \mathfrak{R}^+, \langle \alpha, w\gamma \rangle > 0 \right\} = \sharp \left\{ \tilde{\alpha} \in \widetilde{\mathfrak{R}}^+, \langle \tilde{\alpha}, \tilde{w}\gamma \rangle < 0 \right\}.$$

²Here, we use singular cohomology with integer coefficients.

We finish this section by considering the particular case where $U_{\mathbb{C}} = GL_n(\mathbb{C})$ is embedded diagonally in $\widetilde{U}_{\mathbb{C}} = GL_n(\mathbb{C}) \times GL_n(\mathbb{C})$. For $1 \leq r < n$, the vector $\gamma_r = (\underbrace{-1, \ldots, -1}_{r \ times}, 0, \ldots, 0) \in \mathbb{R}^n \simeq \mathfrak{t}$ is admissible and the flag manifolds \mathcal{F}_{γ_r} and $\widetilde{\mathcal{F}}_{\gamma_r}$ admits a

canonical identifications respectively with the Grassmanians $\mathbb{G}(r,n)$ and $\mathbb{G}(r,n) \times \mathbb{G}(r,n)$. The map $\iota : \mathcal{F}_{\gamma} \hookrightarrow \widetilde{\mathcal{F}}_{\gamma}$ corresponds to the diagonal embedding $\iota : \mathbb{G}(r,n) \to \mathbb{G}(r,n) \times \mathbb{G}(r,n)$.

For $w \in W \simeq \mathfrak{S}_n$, the Schubert variety $\mathfrak{X}_{w,\gamma_r} \subset \mathbb{G}(r,n)$, which depends only of the subset $K = w([r]) \subset [n]$, is denoted \mathfrak{X}_K . Similarly, for $w = (w_1, w_2) \in \widetilde{W} \simeq \mathfrak{S}_n \times \mathfrak{S}_n$, the Schubert variety $\widetilde{\mathfrak{X}}_{\widetilde{w},\gamma_r} \subset \mathbb{G}(r,n) \times \mathbb{G}(r,n)$ is equal to $\mathfrak{X}_I \times \mathfrak{X}_J$, where $I = w_1([r])$ and $J = w_2([r])$.

In this setting, we have the following classical result.

Lemma 2.5 The following statements are equivalent:

- $[\mathfrak{X}_{w,\gamma}] \cdot \iota^*([\tilde{\mathfrak{X}}_{\tilde{w},\gamma}]) = \ell[pt] \text{ in } H^*(\mathcal{F}_{\gamma},\mathbb{Z}), \text{ with } \ell \geq 1.$
- $[\mathfrak{X}_I] \cdot [\mathfrak{X}_J] \cdot [\mathfrak{X}_K] = \ell[pt]$ in $H^*(\mathbb{G}(r,n),\mathbb{Z})$, with $\ell \geq 1$.
- The Littlewood-Richardson coefficient $c^{\mu(K)}_{\mu(I^o),\mu(J^o)}$ is non-zero.

2.4.4 Description of $LR(U, \widetilde{U})$

We can finally describe the cone $LR(U, \widetilde{U})$.

Theorem 2.6 Let $(\xi, \tilde{\xi}) \in \mathfrak{t}_+ \times \tilde{\mathfrak{t}}_+$. We have $U\xi \subset \pi(\tilde{U}\tilde{\xi})$ if and only if

(6)
$$\langle \tilde{\xi}, \tilde{w}\gamma \rangle \ge \langle \xi, w_o w \gamma \rangle$$

for any $(\gamma, w, \tilde{w}) \in \mathfrak{t} \times W \times \tilde{W}$ satisfying the following properties:

- a) γ is admissible antidominant.
- b) $[\mathfrak{X}_{w,\gamma}] \cdot \iota^*([\tilde{\mathfrak{X}}_{\tilde{w},\gamma}]) = [pt] \text{ in } H^*(\mathcal{F}_{\gamma}, \mathbb{Z}).$
- c) Identity (3) holds.

The result still holds if we replace b) by the weaker condition

b')
$$[\mathfrak{X}_{\gamma}] \cdot \iota^*([\tilde{\mathfrak{X}}_{\tilde{w},\gamma}]) = \ell[pt], \ell \geq 1$$
 in $H^*(\mathcal{F}_{\gamma}, \mathbb{Z}).$

Remark 2.7 Suppose that there exists $c_{\gamma} > 0$ such that $|\langle \alpha, w\gamma \rangle|$ and $|\langle \tilde{\alpha}, \tilde{w}\gamma \rangle|$ belongs to $\{0, c_{\gamma}\}, \ \forall (w, \tilde{w}) \in W \times \tilde{W}, \ \forall (\alpha, \tilde{\alpha}) \in \Re(\mathfrak{u}) \times \Re(\tilde{\mathfrak{u}}).$ Then condition c) follows from condition b) (see (5)).

When the closed connected subgroups $\iota: U \hookrightarrow \widetilde{U}$ satisfy Assumption 2.4 the subspace $\mathfrak{z} := \{X \in \mathfrak{t}, \alpha(X) = 0, \forall \alpha \in \Sigma(\widetilde{\mathfrak{u}}/\mathfrak{u})\}$ is equal to $Z_{\widetilde{\mathfrak{u}}} \cap \mathfrak{u}$. Let $\mathfrak{t} = Z_{\widetilde{\mathfrak{u}}} \cap \mathfrak{u} \oplus \mathfrak{t}_1$ be a rational decomposition. Any rational element $\gamma \in \mathfrak{t}$ can be written $\gamma = \gamma_0 + \gamma_1$ where $\gamma_0 \in Z_{\widetilde{\mathfrak{u}}} \cap \mathfrak{u}$ and $\gamma_1 \in \mathfrak{t}_1$ are rational. Two cases occur:

- If $\gamma_1 = 0$, then γ satisfies conditions a), b) and c). The inequalities (6) given by these central elements shows that $\tilde{\xi} \xi$ is orthogonal to $Z_{\tilde{\mathfrak{u}}} \cap \mathfrak{u}$.
- If $\gamma_1 \neq 0$ then it is immediate to see that γ satisfies a), b) and c) if and only if γ_1 does also. Moreover, as $\tilde{\xi} \xi$ is orthogonal to $Z_{\tilde{\mathfrak{u}}} \cap \mathfrak{u}$, $\langle \tilde{\xi}, \tilde{w}\gamma \rangle \geq \langle \xi, w_o w \gamma \rangle$ if and only if $\langle \tilde{\xi}, \tilde{w}\gamma_1 \rangle \geq \langle \xi, w_o w \gamma_1 \rangle$.

Thus, when Assumption 2.4 is satisfied, $LR(U, \widetilde{U})$ is described by the condition $\tilde{\xi} - \xi \in (Z_{\tilde{\mathfrak{u}}} \cap \mathfrak{u})^{\perp}$ and a finite number of inequalities of the form $\langle \tilde{\xi}, \tilde{w}\gamma_1 \rangle \geq \langle \xi, w_o w \gamma_1 \rangle$.

Many people have contributed to Theorem 2.6. The first input was given by Klyachko [9] with a refinement by Belkale [1], in the case of $SL_n \hookrightarrow (SL_n)^s$. The case $U_{\mathbb{C}} \hookrightarrow (U_{\mathbb{C}})^s$ has been treated by Belkale-Kumar [2] and by Kapovich-Leeb-Millson [8]. Recall that $Condition\ c$) is related to the notion of Levi-movability introduced by Belkale-Kumar [2]. Finally, Berenstein-Sjamaar [3] and Ressayre [20, 21] have studied the general case. Ressayre [20] also proved the irredundancy of the list of inequalities.

We refer the reader to the survey articles [6, 4, 10] for details.

2.5 The cone LR(m, n)

Let $m, n \geq 1$. Let us write an Hermitian matrix $X \in Herm(m+n)$ by blocks $X = \begin{pmatrix} X_{\mathbf{I}} & * \\ * & X_{\mathbf{II}} \end{pmatrix}$ where $X_{\mathbf{I}} \in Herm(m)$ and $X_{\mathbf{II}} \in Herm(n)$. In this section, we are interested in the cone $LR(m,n) := \{(e(X), e(X_{\mathbf{I}}), e(X_{\mathbf{II}})); X \in Herm(m+n)\}$. Thanks to Theorem 2.6, we obtain the following description of LR(m,n). The details of the proof are given in the next section.

Theorem 2.8 The triplet $(x, y, z) \in \mathbb{R}^{m+n}_+ \times \mathbb{R}^m_+ \times \mathbb{R}^n_+$ belongs to LR(m, n) if and only if the following conditions hold:

- |x| = |y| + |z|,
- $x_{n+k} \le y_k \le x_k, \ \forall k \in [m],$
- $x_{m+\ell} \le z_{\ell} \le x_{\ell}, \forall \ell \in [n],$
- $|x|_A \ge |y|_B + |z|_C$, for any triplet A, B, C satisfying:
 - 1. $B \subset [m]$ and $C \subset [n]$ are strict subsets,
 - 2. $A \subset [m+n]$ and $\sharp A = \sharp B + \sharp C$,

3. the Littlewood-Richardson coefficient $c_{\mu(B),\mu(C)}^{\mu(A)}$ is non-zero.

Moreover, the condition $c_{\mu(B),\mu(C)}^{\mu(A)} \neq 0$ is equivalent to $(\mu(A),\mu(B),\mu(C)) \in LR(u,v)$, where $u = \sharp B$ and $v = \sharp C$.

Remark 2.9 In Theorem 2.8, we can strengthen condition 3. by requiring that $c_{\mu(B),\mu(C)}^{\mu(A)}=1$.

Remark 2.10 In [13], Li and Poon also obtained a characterization of the cone LR(m, n) by means of the following inequalities: $|x|_I \leq |y|_{J\cap[m]} + |z|_{K\cap[n]}$, $\forall (I, J, K) \in LR_r^{n+m}$, $\forall r < n+m$.

We will see in the next section that $c_{\mu(B),\mu(C)}^{\mu(A)} \neq 0$ if and only $c_{\mu((B^o)^c),\mu((C^o)^c)}^{\mu((A^o)^c)} \neq 0$. Since the relation $|x|_{(A^o)^c} \geq |y|_{(C^o)^c} + |z|_{(C^o)^c}$ is equivalent to $|x|_{A^o} \leq |y|_{C^o} + |z|_{C^o}$, in Theorem 2.8, we can rewrite the last condition by requiring that

(7)
$$|x|_A \ge |y|_B + |z|_C$$
 and $|x|_{A^o} \le |y|_{C^o} + |z|_{C^o}$

for all strict subsets $A \subset [m+n], B \subset [m], C \subset [n]$ that satisfy $\sharp A = \sharp B + \sharp C \leq \frac{1}{2}(m+n)$ and $c_{\mu(B),\mu(C)}^{\mu(A)} \neq 0$.

2.6 Proof of Theorem 2.8

We work with the unitary group $\widetilde{U} = U_{m+n}$ and the subgroup $U = U_m \times U_n$ embedded diagonally. We consider the orthogonal projection $\pi_0 : Herm(m+n) \to Herm(m) \times Herm(n)$ that sends X to $\pi_0(X) = (X_{\mathbf{I}}, X_{\mathbf{II}})$. The cone LR(m, n) is formed by the triplets $(x, y, z) \in \mathbb{R}^{m+n}_+ \times \mathbb{R}^m_+ \times \mathbb{R}^n_+$ satisfying

$$U_m \cdot \operatorname{Diag}(y) \times U_n \cdot \operatorname{Diag}(z) \subset \pi_0 \left(U_{m+n} \cdot \operatorname{Diag}(x) \right)$$
.

Thus $LR(m,n) = LR(U_m \times U_n, U_{m+n}).$

2.6.1 Admissible elements

We work with the maximal torus $T \subset U$ of diagonal matrices. The set of roots relatively to the action of T on $\tilde{\mathfrak{u}}/\mathfrak{u} \simeq M_{m,n}(\mathbb{C})$ is $\Sigma := \{e_i^* - f_j^*; i \in [m], j \in [n]\}.$

The center of $\tilde{\mathfrak{u}}$ is generated by $\gamma_o := (1, \dots, \tilde{1}) \in \mathbb{R}^{m+n} \simeq \mathfrak{t}$. For any $(r, s) \in \{0, \dots, m\} \times \{0, \dots, n\}$, we define

$$\gamma_{r,s} = (\underbrace{-1,\ldots,-1}_{r \ times},0,\ldots,0) \oplus (\underbrace{-1,\ldots,-1}_{s \ times},0,\ldots,0) \in \mathbb{R}^m \times \mathbb{R}^n \simeq \mathfrak{t}.$$

Lemma 2.11 Let $\gamma \in \mathfrak{t}$ be an admissible element. There exists $(a,b) \in \mathbb{Q} \times \mathbb{Q}^{\geq 0}$, $(w,w') \in \mathfrak{S}_m \times \mathfrak{S}_n$, and (r,s) such that $\gamma = a\gamma_o + b(w,w')\gamma_{r,s}$. The couple (r,s) must satisfy the auxiliary conditions: either 0 < r < m and 0 < s < n or $(r,s) \in \{(1,0),(0,1),(m-1,n),(n,m-1)\}$.

Proof: Consider an admissible vector $\gamma = (\gamma_1, \dots, \gamma_m; \gamma'_1, \dots, \gamma'_n)$ that is linearly independent to γ_o . The relation $\operatorname{Vect}(\Sigma \cap \gamma^{\perp}) = \operatorname{Vect}(\Sigma) \cap \gamma^{\perp}$ means that $(\Sigma \cap \gamma^{\perp})^{\perp}$ is a subspace of dimension 2. Here $\Sigma \cap \gamma^{\perp}$ is the set of vectors $e_i^* - f_j^*$ such that $\gamma_i = \gamma'_j$. For $\alpha \in \mathbb{R}$, we define $[m]_{\alpha} := \{i \in [m], \gamma_i = \alpha\}$ and $[n]_{\alpha} := \{j \in [n], \gamma'_j = \alpha\}$. Hence $\Sigma \cap \gamma^{\perp}$ is parameterized by $\coprod_{\alpha \in L} [m]_{\alpha} \times [n]_{\alpha}$ where $L = \{\alpha \in \mathbb{R}, [m]_{\alpha} \neq \emptyset \text{ and } [n]_{\alpha} \neq \emptyset \}$ is a finite set.

Consider first the case where $\bigcup_{\alpha\in L}[m]_{\alpha}\neq [m]$. Let $k\notin \bigcup_{\alpha\in L}[m]_{\alpha}$. Then $(\Sigma\cap\gamma^{\perp})^{\perp}$, which is of dimension 2, contains the vectors γ_{o}, γ and e_{k} . Hence, γ is a linear combinaison of γ_{o} and e_{k} : we check easily that there exists $(a,b)\in \mathbb{Q}\times\mathbb{Q}^{>0}$, $w\in\mathfrak{S}_{m}$, and $(r,s)\in\{(1,0),(m-1,n)\}$ such that $\gamma=a\gamma_{o}+bw\gamma_{r,s}$.

If $\bigcup_{\alpha\in L}[n]_{\alpha}\neq [n]$, we prove similarly that $\gamma=a\gamma_o+bw'\gamma_{r,s}$ for $(a,b)\in\mathbb{Q}\times\mathbb{Q}^{>0}$, $w'\in\mathfrak{S}_n$, and $(r,s)\in\{(0,1),(m,n-1)\}$.

Let us consider the last case where $\cup_{\alpha \in L}[m]_{\alpha} = [m]$ and $\cup_{\alpha \in L}[n]_{\alpha} = [n]$. Then $\gamma = \sum_{\alpha \in L} \alpha V_{\alpha}$ with $V_{\alpha} = \sum_{i \in [m]_{\alpha}, j \in [n]_{\alpha}} e_i + f_j$. The vectors $\{V_{\alpha}, \alpha \in L\}$ define an independent family of the subspace $(\Sigma \cap \gamma^{\perp})^{\perp}$ which is of dimension 2, so $\sharp L \leq 2$. Since γ is linearly independent to γ_o , the set L has cardinal 2. Now we see that there exists $(a,b) \in \mathbb{Q} \times \mathbb{Q}^{>0}$, $(w,w') \in \mathfrak{S}_m \times \mathfrak{S}_n$, and r < m,s < n such that $\gamma = a\gamma_o + b(w,w')\gamma_{r,s}$. \square

Here, the remark 2.7 applies, so condition c) will follow from condition b).

2.6.2 Cohomological conditions and inequalities

The Lie algebra \mathfrak{t} is identified with $\mathbb{R}^{m+n} \simeq \mathbb{R}^m \times \mathbb{R}^n$.

First case: The two vectors $\pm \gamma_o$ are admissible elements, and satisfy conditions a), b) and c) of Theorem 2.6 in an obvious way. In this cases, the corresponding inequalities $\pm (x, \gamma_o) \ge \pm ((y, z), w_o \gamma_o)$ are equivalent to |x| = |y| + |z|.

Second case: We work now with the admissible element $\gamma_{r,s}$ in the situation where $r \in [m-1]$ and $s \in [n-1]$. The flag manifold $GL_m(\mathbb{C}) \times GL_n(\mathbb{C})/P_{\gamma_{r,s}}$ admits a natural identification with the product of Grassmannians $\mathbb{G}(r,m) \times \mathbb{G}(s,n)$. Similarly, the flag manifold $GL_{m+n}(\mathbb{C})/\widetilde{P}_{\gamma_{r,s}}$ is isomorphic to the Grassmannian $\mathbb{G}(r+s,m+n)$. The map $\iota_{\mathbb{C}}: GL_m(\mathbb{C}) \times GL_n(\mathbb{C}) \to GL_{m+n}(\mathbb{C})$ factorises to a smooth map $\iota_{r,s}: \mathbb{G}(r,m) \times \mathbb{G}(s,n) \to \mathbb{G}(r+s,m+n)$ defined by $\iota_{r,s}(V_1,V_2) = V_1 \oplus V_2$.

Let $w = (w_1, w_2) \in W \simeq \mathfrak{S}_m \times \mathfrak{S}_n$ and let $B = w_1([r]) \subset [m]$ and $C = w_2([s]) \subset [n]$ be the corresponding subsets. The associated Schubert variety is $\mathfrak{X}_{w,\gamma_{r,s}} = \mathfrak{X}_B \times \mathfrak{X}_C \subset \mathbb{G}(r,m) \times \mathbb{G}(s,n)$.

In the same way, to $\tilde{w} \in \tilde{W} \simeq \mathfrak{S}_{m+n}$, we associate the subset $A = \tilde{w}([r]) \cup \tilde{w}([s]+m) \subset [m+n]$ and the Schubert variety $\tilde{\mathfrak{X}}_{\tilde{w},\gamma_{r,s}} = \mathfrak{X}_A \subset \mathbb{G}(r+s,m+n)$.

Lemma 2.12 The following identities are equivalent:

1.
$$[\mathfrak{X}_{w,\gamma}] \cdot \iota^*([\tilde{\mathfrak{X}}_{\tilde{w},\gamma}]) = \ell[pt], \ell \geq 1,$$

2.
$$c_{\mu(B),\mu(C)}^{\mu(A^o)} = \ell \ge 1$$
,

3.
$$c_{\mu((B^o)^c),\mu((C^o)^c)}^{\mu(A^c)} = \ell \ge 1.$$

Proof: Recall that we associate a partition $\lambda(A) = (\lambda_1 \ge \cdots \ge \lambda_r)$ with a subset $A = \{a_1 < i_2 < \cdots < a_r\} \subset [n]$ of cardinality r, by posing $\lambda_k = n - r + k - a_k$, $\forall k \in [r]$.

Let $\bigwedge_r[x] = \mathbb{Z}[x_1, \dots, x_r]^{\mathfrak{S}_r}$ be the ring of symmetric polynomials, with integral coefficients, in r variables. For any partition ν of length r, we associate its Schur polynomial $\mathbf{s}_{\nu}(x) \in \bigwedge_r[x]$. The family (\mathbf{s}_{ν}) determine a \mathbb{Z} -basis of $\bigwedge_r[x]$.

Let us recall recall the following classical fact (see §3.2.2 in [16]). The map ϕ_r : $\bigwedge_r[x] \longrightarrow H^*(\mathbb{G}(r,m))$ defined by the relations

$$\phi_r(\mathbf{s}_{\nu}) = \begin{cases} \sigma_{\nu} & \text{if } \nu_1 \leq m - r, \\ 0 & \text{if } \nu_1 > m - r. \end{cases}$$

is a ring morphism. Here σ_{ν} denotes the cohomology class $[\mathfrak{X}_{D}]$ defined by a subset $D \subset [m]$ of cardinality r such that $\nu = \lambda(D)$. In the same way we consider the ring $\bigwedge_{r+s}[x,y] = \mathbb{Z}[x_{1},\ldots,x_{r},y_{1},\ldots,y_{s}]^{\mathfrak{S}_{r+s}}$ and the morphism $\phi_{r+s}: \bigwedge_{r+s}[x,y] \longrightarrow H^{*}(\mathbb{G}(r+s,m+n))$. Let us denote by $R: \bigwedge_{r+s}[x,y] \to \bigwedge_{r}[x] \otimes \bigwedge_{s}[y]$ the restriction morphism. It is not hard to check that the following diagram is commutative:

As $[\mathfrak{X}_{w,r}] = \sigma_{\lambda(B)} \otimes \sigma_{\lambda(C)}$ and $[\tilde{\mathfrak{X}}_{\tilde{w},r}] = \sigma_{\lambda(A)}$, the previous diagram tell us that the integer ℓ such that $[\mathfrak{X}_{w,r}] \cdot \iota_r^*([\tilde{\mathfrak{X}}_{\tilde{w},r}]) = \ell[pt]$ is equal to the coefficient of $R(\mathbf{s}_{\lambda(A)}(x,y))$ relatively to $\mathbf{s}_{\lambda(B^o)}(x) \otimes \mathbf{s}_{\lambda(C^o)}(y)$: in other words ℓ is equal to the Littlewood-Richardson coefficient $c_{\lambda(B^o),\lambda(C^o)}^{\lambda(A)} = c_{\mu(B),\mu(C)}^{\mu(A^o)}$ (see [15], §I.5). The equivalence between 1. and 2. is proved.

Let us consider r', s' such that r+r'=m and s+s'=n. The canonical bilinear form on \mathbb{C}^{m+n} permits to define the map $\delta: \mathbb{G}(r'+s',m+n) \to \mathbb{G}(r+s,m+n)$ that sends a subspace $F \subset \mathbb{C}^{m+n}$ to its orthogonal F^{\perp} . Let $\delta^*: H^*(\mathbb{G}(r+s,m+n)) \to H^*(\mathbb{G}(r'+s',m+n))$ denote the pullback map in cohomology. If we consider similar maps $\delta^*: H^*(\mathbb{G}(r,m)) \to H^*(\mathbb{G}(r',m))$ and $\delta^*: H^*(\mathbb{G}(s,n)) \to H^*(\mathbb{G}(s',n))$, we have a commutative diagram:

$$H^*(\mathbb{G}(r,m)) \otimes H^*(\mathbb{G}(s,n)) \xleftarrow{j^*} H^*(\mathbb{G}(r+s,m+n))$$

$$\downarrow^{\delta^*} \qquad \qquad \downarrow^{\delta^*} \qquad \qquad \downarrow^{\delta^*}$$

$$H^*(\mathbb{G}(r',m)) \otimes H^*(\mathbb{G}(s',n)) \xleftarrow{j^*} H^*(\mathbb{G}(r'+s',m+n)).$$

This allows us to see that $\sigma_{\lambda(B)} \otimes \sigma_{\lambda(C)} \cdot j^*(\sigma_{\lambda(A)}) = \ell[pt], k \geq 1$ if and only if $\delta^*(\sigma_{\lambda(B)}) \otimes \delta^*(\sigma_{\lambda(C)}) \cdot j^*(\delta^*(\sigma_{\lambda(A)})) = \ell[pt], k \geq 1$. Since we have $\delta^*(\sigma_{\lambda(X)}) = \sigma_{\mu(X^c)}$ as a general rule, the previous relation is equivalent to $c_{\mu((B^o)^c),\mu((C^o)^c)}^{\mu(A^c)} = \ell \geq 1$. The equivalence between 2. and 3. is proved. \square

The inequalities associated to $\gamma_{r,s}$ are

$$-|x|_A = \langle x, \tilde{w}\gamma_{r,s}\rangle \ge \langle (y,z), w_o w \gamma \rangle = -|y|_{B^o} - |z|_{C^o}$$

Using |x| = |y| + |z|, we obtain $|x|_{A^c} \ge |y|_{(B^o)^c} + |z|_{(C^o)^c}$ for any strict subsets $A \subset [m+n]$, $B \subset [m]$ and $C \subset [n]$ satisfying $\sharp A = \sharp B + \sharp C$ and $c_{\mu((B^o)^c),\mu((C^o)^c)}^{\mu((A^c)} = \ell \ge 1$.

Third case: $(r,s) \in \{(1,0),(0,1),(m-1,n),(n,m-1)\}$. Here we use the same type of argument as before.

(r,s)=(1,0): we obtain the inequalities $x_{n+k} \leq y_k, \forall k \in [m]$.

(r,s)=(0,1): we obtain the inequalities $x_{m+\ell} \leq z_{\ell}, \forall \ell \in [n]$.

(r,s)=(m-1,n): we obtain the inequalities $y_k \leq x_k, \forall k \in [m]$.

(r,s)=(m,n-1): we obtain the inequalities $z_{\ell} \leq x_{\ell}, \forall \ell \in [n]$.

The proof of Theorem 2.8 is completed. \Box

2.7 A consequence of the O'Shea-Sjamaar Theorem

2.7.1 First setting: compact Lie groups with involution

Let \widetilde{U} be a compact connected Lie group equipped with an involution σ . The Lie algebra of \widetilde{U} admit the decomposition $\widetilde{\mathfrak{u}} = \widetilde{\mathfrak{u}}^{\sigma} \oplus \widetilde{\mathfrak{u}}^{-\sigma}$ that is invariant under the action of the subgroup \widetilde{U}^{σ} . We start with a basic but important fact (see [17], Example 2.9).

Lemma 2.13 For any adjoint orbit $\widetilde{\mathcal{O}} \subset \widetilde{\mathfrak{u}}$, the intersection $\widetilde{\mathcal{O}} \cap \widetilde{\mathfrak{u}}^{-\sigma}$ is either empty or an orbit of the connected subgroup $\widetilde{K} := (\widetilde{U}^{\sigma})_0$.

Let $U \subset \widetilde{U}$ be a subgroup invariant under σ . Let us choose an invariant scalar product (-,-) on the Lie algebra $\widetilde{\mathfrak{u}}$ of \widetilde{U} such that $\sigma \in O(\widetilde{\mathfrak{u}})$. At the level of Lie algebras, we consider the orthogonal projection $\pi: \widetilde{\mathfrak{u}} \to \mathfrak{u}$ relatively to the scalar product (-,-).

One of the main tool used in this paper is the following result, which is a consequence of the O'Shea-Sjamaar Theorem (see [17], Section 3). Let K be the connected component of U^{σ} .

Proposition 2.14 Let $\xi \in \mathfrak{u}^{-\sigma}$ and $\tilde{\xi} \in \tilde{\mathfrak{u}}^{-\sigma}$. The following conditions are equivalent:

1.
$$U\xi \subset \pi\left(\widetilde{U}\widetilde{\xi}\right)$$
,

2.
$$K\xi \subset \pi\left(\widetilde{K}\widetilde{\xi}\right)$$
.

2.7.2 Second setting: real reductive Lie groups

Let $\iota: G \hookrightarrow \widetilde{G} \subset GL_N(\mathbb{R})$ be two connected real reductive Lie groups admitting a complexification $\iota_{\mathbb{C}}: G_{\mathbb{C}} \hookrightarrow \widetilde{G}_{\mathbb{C}} \subset GL_N(\mathbb{C})$. It is for example the case when G and \widetilde{G} are semisimple (see [11], §VII.1). Let us denote by

- $K = G \cap SO_N(\mathbb{R})$ and $\widetilde{K} = \widetilde{G} \cap SO_N(\mathbb{R})$ the maximal compact subgroups of G and \widetilde{G} . Their Lie algebras are denoted by $\iota : \mathfrak{k} \hookrightarrow \widetilde{\mathfrak{k}}$.
- $U = G_{\mathbb{C}} \cap U_N$ and $\widetilde{U} = \widetilde{G}_{\mathbb{C}} \cap U_N$ the maximal compact subgroups of $G_{\mathbb{C}}$ and $\widetilde{G}_{\mathbb{C}}$. Their Lie algebras are denoted by $\iota : \mathfrak{u} \hookrightarrow \widetilde{\mathfrak{u}}$.

Consider the Cartan decompositions, $\mathfrak{g} = \mathfrak{k} \oplus \mathfrak{p}$ and $\tilde{\mathfrak{g}} = \tilde{\mathfrak{k}} \oplus \tilde{\mathfrak{p}}$, of G and \widetilde{G} . At the level of Lie algebras, we have $\tilde{\mathfrak{u}} = \tilde{\mathfrak{k}} \oplus i\tilde{\mathfrak{p}}$ and $\mathfrak{u} = \mathfrak{k} \oplus i\mathfrak{p}$. The antilinear conjugation on $GL_N(\mathbb{C})$ defines an involution σ on $U \hookrightarrow \widetilde{U}$ such that $K \hookrightarrow \widetilde{K}$ are respectively equal to the connected components of U^{σ} and \widetilde{U}^{σ} . We see also that $\mathfrak{u}^{-\sigma} = i\mathfrak{p}$ and $\tilde{\mathfrak{u}}^{-\sigma} = i\tilde{\mathfrak{p}}$.

Let $\pi: \tilde{\mathfrak{g}}_{\mathbb{C}} \to \mathfrak{g}_{\mathbb{C}}$ be the orthogonal projection relatively to the Hermitian norm $\operatorname{Tr}(X^*X)^{1/2}$ on $\mathfrak{gl}_N(\mathbb{C})$.

Proposition 2.15 Let $X \in \mathfrak{p}$ and $\widetilde{X} \in \widetilde{\mathfrak{p}}$. The following conditions are equivalent:

1.
$$UX \subset \pi\left(\widetilde{U}\widetilde{X}\right)$$
,

2.
$$KX \subset \pi\left(\widetilde{K}\widetilde{X}\right)$$
.

Proof: It follows from Proposition 2.14 and the fact that the projection $\pi: \tilde{\mathfrak{g}}_{\mathbb{C}} \to \mathfrak{g}_{\mathbb{C}}$ is complex linear. \square

3 The cone $\mathcal{A}(p,q)$

Here, we work with the reductive real Lie group $U(p,q) = \{g \in GL_n(\mathbb{C}), g^*I_{p,q}g = I_{p,q}\},\$ where $I_{p,q} = \text{Diag}(I_p, -I_q).$

3.1 Matrix identities

Let us decompose a n-square hermitian matrix $X = \begin{pmatrix} X_{11} & X_{12} \\ X_{12}^* & X_{22} \end{pmatrix}$ by blocks, where $X_{12} \in M_{p,q}(\mathbb{C})$. Recall that $(\lambda,s) \in \mathcal{A}(p,q)$ if and only if there exists an hermitian matrix X such that $\lambda = \mathrm{e}(X)$ and $s = \mathrm{s}(X_{12})$. Let us consider

$$\widetilde{X} = -I_{p,q}XI_{p,q} = \begin{pmatrix} -X_{11} & X_{12} \\ X_{12}^* & -X_{22} \end{pmatrix}$$
 and $X + \widetilde{X} = 2\begin{pmatrix} 0 & X_{12} \\ X_{12}^* & 0 \end{pmatrix}$.

If we look at the eigenvalues of this three Hermitian matrices, we obtain, following the notations of Section 2.2,

$$e(\widetilde{X}) = e(X)^*$$
 and $e(X + \widetilde{X}) = 2\widehat{s(X_{12})}^{p,q}$,

i.e. $(e(X), e(X)^*, 2\widehat{s(X_{12})}^{p,q}) \in Horn(n)$.

From the above identities, we see that any $(\lambda, s) \in \mathcal{A}(p, q)$ satisfies the relation

(8)
$$(\lambda, \lambda^*, 2\,\widehat{s}^{p,q}) \in \operatorname{Horn}(n).$$

In the following sections, we explain how the O'Shea-Sjamaar theorem (see Proposition 2.15) allows us to see that relation (8) characterizes the cone $\mathcal{A}(p,q)$.

3.2 Complexification and antiholomorphic involution

We work with the reductive real Lie groups G := U(p,q) and $\widetilde{G} := GL_n(\mathbb{C})$. Let us denote by $\iota : G \to \widetilde{G}$ the canonical embedding. The unitary group $\widetilde{K} := U_n$ is a maximal compact subgroup of \widetilde{G} . Let $\widetilde{\mathfrak{p}} := \operatorname{Herm}(n) \subset \mathfrak{gl}_n(\mathbb{C})$ be the subspace of Hermitian matrices.

The subgroup $K:=\widetilde{K}\cap U(p,q)\simeq U_p\times U_q$ is a maximal compact sugroup of G, and the map $Y\mapsto \widehat{Y}^{p,q}=\begin{pmatrix} 0_{pp}&Y\\Y^*&0_{qq} \end{pmatrix}$ defines an identification between $M_{p,q}(\mathbb{C})$ and the subspace $\mathfrak{p}:=\widetilde{\mathfrak{p}}\cap\mathfrak{g}$.

The complexification of the group G is $G_{\mathbb{C}} := GL_n(\mathbb{C})$. We consider the antiholomorphic involution σ on $G_{\mathbb{C}}$ defined by $\sigma(g) = I_{p,q}(g^*)^{-1}I_{p,q}$. The subgroup G is the fixed point set of σ .

The complexification of the group \widetilde{G} is $\widetilde{G}_{\mathbb{C}} := GL_n(\mathbb{C}) \times GL_n(\mathbb{C})$. The inclusion $\widetilde{G} \hookrightarrow \widetilde{G}_{\mathbb{C}}$ is given by the map $g \mapsto (g, \overline{g})$. We consider the antiholomorphic involution $\widetilde{\sigma}$ on $\widetilde{G}_{\mathbb{C}}$ defined by $\widetilde{\sigma}(g_1, g_2) = (\overline{g_2}, \overline{g_1})$. The subgroup \widetilde{G} corresponds to the fixed point set of $\widetilde{\sigma}$. The embedding $\iota : G \hookrightarrow \widetilde{G}$ admits a complexification $\iota_{\mathbb{C}} : G_{\mathbb{C}} \hookrightarrow \widetilde{G}_{\mathbb{C}}$ defined by $\iota_{\mathbb{C}}(g) = (g, \overline{\sigma(g)})$: notice that $\iota_{\mathbb{C}} \circ \sigma = \widetilde{\sigma} \circ \iota_{\mathbb{C}}$.

The groups $U = U_n$ and $\widetilde{U} = U_n \times U_n$ are respectively maximal compact sugroups of $G_{\mathbb{C}}$ and $\widetilde{G}_{\mathbb{C}}$. The embedding $\iota_{\mathbb{C}} : U \hookrightarrow \widetilde{U}$ is defined by $\iota_{\mathbb{C}}(k) = (k, I_{p,q} \bar{k} I_{p,q})$. The fixed point subgroups of the involutions are $U^{\sigma} = K$ and $\widetilde{U}^{\tilde{\sigma}} = \widetilde{K}$.

At the level of Lie algebra, we have a morphism $\iota_{\mathbb{C}} : \mathfrak{gl}_n(\mathbb{C}) \hookrightarrow \mathfrak{gl}_n(\mathbb{C}) \times \mathfrak{gl}_n(\mathbb{C})$ defined by $\iota_{\mathbb{C}}(X) = (X, \overline{\sigma(X)})$, where $\sigma(X) = -I_{p,q}X^*I_{p,q}$.

3.3 Orthogonal projection of orbits

We use on $\mathfrak{gl}_n(\mathbb{C}) \times \mathfrak{gl}_n(\mathbb{C})$ the euclidean norm $\|(X,Y)\|^2 = \text{Tr}(XX^*) + \text{Tr}(YY^*)$. The subspace orthogonal to the image of $\iota_{\mathbb{C}}$ is $\{(X, -\overline{\sigma(X)}), X \in \mathfrak{gl}_n(\mathbb{C})\}$. Hence the orthogonal projection

$$\pi:\mathfrak{gl}_n(\mathbb{C})\times\mathfrak{gl}_n(\mathbb{C})\longrightarrow\mathfrak{gl}_n(\mathbb{C}),$$

is defined by the relations $\pi(X,Y) = \frac{1}{2}(X + \overline{\sigma(Y)})$. Note that π commutes with the involutions : $\pi \circ \widetilde{\sigma} = \sigma \circ \pi$.

If $X \in Herm(n)$, the corresponding adjoint orbit $U_n \cdot X$, which is entirely determined by the spectrum e(X), is denoted by $\mathcal{O}_{e(X)}$. If $\lambda = (\lambda_1, \dots, \lambda_n)$, we denote by λ^* the vector $(-\lambda_n, \dots, -\lambda_1)$: we see that $e(-X) = e(X)^*$ for any $X \in Herm(n)$.

The subspace $\tilde{\mathfrak{p}} \subset \tilde{\mathfrak{g}}$ is identified with $\{(X, \overline{X}), X \in Herm(n)\} \subset \mathfrak{gl}_n(\mathbb{C}) \times \mathfrak{gl}_n(\mathbb{C})$. For any $X \in Herm(n)$, the image by the projection π of the orbit $U \cdot (X, \overline{X})$ is equal to

$$\frac{1}{2}\left(U_n\cdot X+U_n\cdot\sigma(X)\right)=\frac{1}{2}\left(U_n\cdot X+U_n\cdot(-X)\right)=\frac{1}{2}\left(\mathcal{O}_{\lambda}+\mathcal{O}_{\lambda^*}\right),$$

where $\lambda = e(X)$.

If $Y \in M_{p,q}(\mathbb{C})$ has singular spectrum $s \in \mathbb{R}^q_{++}$, the spectrum of the Hermitian matrix $\widehat{Y}^{p,q}$ is equal to $\widehat{s}^{p,q}$, hence $U \cdot \widehat{Y}^{p,q}$ is equal to $\mathcal{O}_{\widehat{s}^{p,q}}$. At this stage, we have proved that for any $(X,Y) \in Herm(n) \times M_{p,q}(\mathbb{C})$ the following statements are equivalents:

- $U \cdot \widehat{Y}^{p,q} \subset \pi \left(\widetilde{U} \cdot (X, \overline{X}) \right)$,
- $2\mathcal{O}_{\widehat{s}^{p,q}} \subset \mathcal{O}_{\lambda} + \mathcal{O}_{\lambda^*}$,
- $(\lambda, \lambda^*, 2\widehat{s}^{p,q}) \in \text{Horn}(n)$,

where $\lambda = e(X)$ and s = s(Y).

The group $K \simeq U_p \times U_q$ acts canonically $M_{p,q}(\mathbb{C}) \simeq \mathfrak{p}$. For any $Y \in M_{p,q}(\mathbb{C})$, the orbit $K \cdot \widehat{Y}^{p,q} \subset \mathfrak{p}$ is equal to the set of matrices with singular spectrum equal to s(Y). If one restricts the projection $\pi : \mathfrak{gl}_n(\mathbb{C}) \times \mathfrak{gl}_n(\mathbb{C}) \longrightarrow \mathfrak{gl}_n(\mathbb{C})$ to the subspace $\tilde{\mathfrak{p}} \simeq Herm(n)$, we obtain the map $\pi : \tilde{\mathfrak{p}} \to \mathfrak{p}$ that sends an Hermitian matrix $X = \begin{pmatrix} X_{11} & X_{12} \\ X_{12}^* & X_{22} \end{pmatrix}$ to

$$\widehat{X_{12}}^{p,q} = \begin{pmatrix} 0_{pp} & X_{12} \\ X_{12}^* & 0_{qq} \end{pmatrix}.$$

Since the orbit $\widetilde{K} \cdot X$ is equal to $\mathcal{O}_{e(X)}$, we see then that $\mathcal{A}(p,q)$ can be defined as follows: $(\lambda, s) \in \mathbb{R}^n_+ \times \mathbb{R}^q_{++}$ belongs to the cone $\mathcal{A}(p,q)$ if and only if for any $(X,Y) \in Herm(n) \times M_{p,q}(\mathbb{C})$ satisfying $\lambda = e(X)$ and s = s(Y), we have $K \cdot \widehat{Y}^{p,q} \subset \pi\left(\widetilde{K} \cdot X\right)$.

3.4 Inequalities determining A(p,q)

The computations done in the previous section, together with Proposition 2.15, gives us the following result.

Proposition 3.1 Let $(\lambda, s) \in \mathbb{R}^n_+ \times \mathbb{R}^q_{++}$, and let $(X, Y) \in Herm(n) \times M_{p,q}(\mathbb{C})$ such that $\lambda = e(X)$ and s = s(Y). The following statements are equivalent:

- $(\lambda, s) \in \mathcal{A}(p, q)$,
- $\bullet \ K \cdot \widehat{Y}^{p,q} \subset \pi \left(\widetilde{K} \cdot X \right),$

- $U \cdot \widehat{Y}^{p,q} \subset \pi \left(\widetilde{U} \cdot (X, \overline{X}) \right)$,
- $(\lambda, \lambda^*, 2\widehat{s}^{p,q}) \in \text{Horn}(n)$.

Thanks to the description of the Horn(n) cone given in Theorem 2.2, we can conclude with the following description of $\mathcal{A}(p,q)$. Note that $|\lambda^*|_J = -|\lambda|_{J^o}$ and $|\widehat{s}|_{F^q}|_K = |s|_{K\cap[q]} - |s|_{K^o\cap[q]}$.

Proposition 3.2 An element $(\lambda, s) \in \mathbb{R}^n_+ \times \mathbb{R}^q_{++}$ belongs to $\mathcal{A}(p,q)$ if and only if

$$(\star)_{I,J,K} \qquad \qquad |\lambda|_I - |\lambda|_{J^o} \ge 2|s|_{K \cap [q]} - 2|s|_{K^o \cap [q]}$$

for any $r \leq \frac{n}{2}$ and any $(I, J, K) \in LR_r^n$.

However, our description is less precise than that obtained by Fomin-Fulton-Li-Poon [5]. They show the remarkable fact that it suffices to consider inequalities $(\star)_{I,J,K}$ when I,J,K are subsets of [q].

Theorem 3.3 ([5]) An element $(\lambda, s) \in \mathbb{R}^n_+ \times \mathbb{R}^q_{++}$ belongs to $\mathcal{A}(p, q)$ if and only if

$$|\lambda|_I - |\lambda|_{J^o} \ge 2|s|_K$$

for any $r \leq q$ and any $(I, J, K) \in LR_r^q$.

3.5 Examples

Computation of A(2,2)

The inequalities associated to $(I, J, K) \in LR_1^2$ are

(9)
$$\lambda_1 - \lambda_4 \ge 2s_1, \quad \lambda_2 - \lambda_4 \ge 2s_2, \quad \lambda_1 - \lambda_3 \ge 2s_2.$$

The inequality associated to $I = J = K = \{1, 2\}$ is

(10)
$$\lambda_1 + \lambda_2 - \lambda_3 - \lambda_4 \ge 2(s_1 + s_2).$$

Theorem 3.3 give us the following description.

Corollary 3.4 An element $(\lambda, s) \in \mathbb{R}^4_+ \times \mathbb{R}^2_{++}$ belongs to $\mathcal{A}(2, 2)$ if and only if the conditions (9) and (10) hold.

Computation of A(3,3)

The inequalities associated to LR_1^3 are

(11)
$$\lambda_{1} - \lambda_{6} \geq 2s_{1} \qquad \lambda_{1} - \lambda_{4} \geq 2s_{3}$$

$$\lambda_{2} - \lambda_{6} \geq 2s_{2} \qquad \lambda_{2} - \lambda_{5} \geq 2s_{3}$$

$$\lambda_{1} - \lambda_{5} \geq 2s_{2} \qquad \lambda_{3} - \lambda_{6} \geq 2s_{3}.$$

The inequalities associated to LR_2^3 are

$$\lambda_{1} + \lambda_{2} - \lambda_{5} - \lambda_{6} \geq 2(s_{1} + s_{2})
\lambda_{1} + \lambda_{2} - \lambda_{4} - \lambda_{6} \geq 2(s_{1} + s_{3})
\lambda_{1} + \lambda_{3} - \lambda_{5} - \lambda_{6} \geq 2(s_{1} + s_{3})
\lambda_{1} + \lambda_{2} - \lambda_{4} - \lambda_{5} \geq 2(s_{2} + s_{3})
\lambda_{1} + \lambda_{3} - \lambda_{4} - \lambda_{6} \geq 2(s_{2} + s_{3})
\lambda_{2} + \lambda_{3} - \lambda_{5} - \lambda_{6} \geq 2(s_{2} + s_{3}).$$

The inequality associated to $I = J = K = \{1, 2, 3\}$ is

(13)
$$\lambda_1 + \lambda_2 + \lambda_3 - \lambda_4 - \lambda_5 - \lambda_6 \ge 2(s_1 + s_2 + s_3).$$

The result of Fulton-Fomin-Li-Poon (Theorem 3.3) gives the following description of $\mathcal{A}(3,3)$.

Proposition 3.5 An element $(\lambda, s) \in \mathbb{R}^6_+ \times \mathbb{R}^3_{++}$ belongs to $\mathcal{A}(3,3)$ if and only if the inequalities listed in (11), (12) and (13) are satisfied.

Remark 3.6 The cone $\mathcal{A}(3,3) \subset \mathbb{R}^6 \times \mathbb{R}^3$ corresponds to the intersection of the Horn cone $\operatorname{Horn}(6) \subset \mathbb{R}^{18}$ with the subspace $\{(\lambda, \lambda^*, 2\,\widehat{s}^{\,p,q}), (\lambda, s) \in \mathbb{R}^6 \times \mathbb{R}^3\}$. Strikingly, $\mathcal{A}(3,3)$ is determined by 21 inequalities, while $\operatorname{Horn}(6)$ is described with a minimal list of 536 inequalities.

4 The cone S(p,q)

We work with the projection $\pi_0:\mathfrak{gl}_{2n}(\mathbb{C})\longrightarrow\mathfrak{gl}_n(\mathbb{C})\times\mathfrak{gl}_n(\mathbb{C})$ defined by the relations:

(14)
$$B = \begin{pmatrix} B_{\mathbf{00}} & B_{\mathbf{01}} \\ B_{\mathbf{10}} & B_{\mathbf{11}} \end{pmatrix} \longmapsto \pi_0(B) = (B_{\mathbf{00}}, B_{\mathbf{11}}).$$

Here each matrix B_{ij} belongs to $\mathfrak{gl}_n(\mathbb{C})$.

Recall that $(\lambda, \mu, \nu) \in LR(n, n)$ if and only if there exists a 2n-square Hermitian matrix B such that $\lambda = e(B)$, $\mu = e(B_{00})$ and $\nu = e(B_{11})$.

4.1 Matrix identities

Here we use the notations $\widehat{Y}^{p,q}$, $\widehat{\mu}^{p,q}$ introduced in the §2.2.

Let us decompose a *n*-square complex matrix $X = \begin{pmatrix} X_{11} & X_{12} \\ X_{21} & X_{22} \end{pmatrix}$ by blocks where

 $X_{12}\in M_{p,q}(\mathbb{C}).$ Let $\widehat{X}=\begin{pmatrix} 0 & X \\ X^* & 0 \end{pmatrix}$ be the associated 2n-square Hermitian matrix.

Recall that $e(\hat{X}) = \widehat{s(X)}$ (see Section 2.2).

Let $P_{\tau} \in O_{2n}(\mathbb{R})$ be the orthogonal matrix associated with the permutation $\tau : [2n] \to [2n]$ which is defined as follows: $\tau(k) = k$ if $1 \le k \le p$, $\tau(k) = k + q$ if $p + 1 \le k \le n + p$ and $\tau(k) = k - n$ if $n + p + 1 \le k \le 2n$.

We see then that $P_{\tau} \widehat{X} P_{\tau}^{-1}$ is a 2n-square hermitian matrix such that

$$(P_{\tau}\widehat{X}P_{\tau}^{-1})_{\mathbf{00}} = \begin{pmatrix} 0 & X_{12} \\ X_{12}^* & 0 \end{pmatrix}$$
 and $(P_{\tau}\widehat{X}P_{\tau}^{-1})_{\mathbf{11}} = \begin{pmatrix} 0 & X_{21} \\ X_{21}^* & 0 \end{pmatrix}$

Finally we obtain the relations $\widehat{\mathbf{s}(X)} = \mathbf{e}(\widehat{X}) = \mathbf{e}(P_{\tau}\widehat{X}P_{\tau}^{-1}),$

$$e((P_{\tau}\widehat{X}P_{\tau}^{-1})_{\mathbf{00}}) = \widehat{s(X_{12})}^{p,q}$$
 and $e((P_{\tau}\widehat{X}P_{\tau}^{-1})_{\mathbf{11}}) = \widehat{s(X_{21})}^{p,q}$.

In other words, $\widehat{(\mathbf{s}(X),\mathbf{s}(X_{12})}^{p,q},\widehat{\mathbf{s}(X_{21})}^{p,q}) \in \mathrm{LR}(n,n)$ for any n-square complex matrix X. At this point, we have shown that any $(\gamma,s,t)\in\mathcal{S}(p,q)$ satisfies the relation

(15)
$$(\widehat{\gamma}, \widehat{s}^{p,q}, \widehat{t}^{p,q}) \in LR(n, n).$$

In the next sections, we explain how the O'Shea-Sjamaar theorem (see Proposition 2.15) allows us to show that (15) characterizes the cone S(p,q).

4.2 Antiholomorphic involution and orthogonal projection

We work with the real reductive Lie groups $G := U(p,q) \times U(q,p)$ and $\widetilde{G} := U(n,n)$. The embedding $\iota : G \to \widetilde{G}$ is defined as follows:

(16)
$$\iota(g,h) = \begin{pmatrix} g_{11} & 0_{pn} & g_{12} \\ 0_{np} & h & 0_{nq} \\ g_{21} & 0_{gn} & g_{22} \end{pmatrix}, \quad \text{when} \quad g = \begin{pmatrix} g_{11} & g_{12} \\ g_{21} & g_{22} \end{pmatrix}.$$

Here $g_{11} \in M_{p,p}(\mathbb{C}), g_{12} \in M_{p,q}(\mathbb{C}), g_{2,1} \in M_{q,p}(\mathbb{C}) \text{ and } g_{22} \in M_{q,q}(\mathbb{C}).$

The unitary group $\widetilde{K} := U_n \times U_n$ is a maximal compact subgroup of \widetilde{G} . The subspace $\widetilde{\mathfrak{p}} := \{\widehat{X}, X \in \mathfrak{gl}_n(\mathbb{C})\} \subset \widetilde{\mathfrak{g}}$ admits a canonical action of \widetilde{K} . The subgroup $K = K_1 \times K_2$, with $K_1 \simeq U_p \times U_q$ and $K_2 \simeq U_q \times U_p$, is a maximal compact subgroup of G, and the subspace $\mathfrak{p} = \widetilde{\mathfrak{p}} \cap \mathfrak{g}$ admits a natural identification with $M_{p,q}(\mathbb{C}) \times M_{q,p}(\mathbb{C})$:

$$(Y,Z) \in M_{p,q}(\mathbb{C}) \times M_{q,p}(\mathbb{C}) \longmapsto (\widehat{Y}^{p,q}, \widehat{Z}^{q,p}) \in \mathfrak{p}.$$

The complexification of the group G is $G_{\mathbb{C}} := GL_n(\mathbb{C}) \times GL_n(\mathbb{C})$. We consider the antiholomorphic involution σ on $G_{\mathbb{C}}$ defined by $\sigma(g,h) = (I_{p,q}(g^*)^{-1}I_{p,q},I_{q,p}(h^*)^{-1}I_{q,p})$. The subgroup G is the fixed point set of σ .

The complexification of the group \widetilde{G} is $\widetilde{G}_{\mathbb{C}} := GL_{2n}(\mathbb{C})$. We consider the antiholomorphic involution $\widetilde{\sigma}$ on $\widetilde{G}_{\mathbb{C}}$ defined by $\widetilde{\sigma}(g) = I_{n,n}(g^*)^{-1}I_{n,n}$. The subgroup \widetilde{G} corresponds to the fixed point set of $\widetilde{\sigma}$.

The groups $U = U_n \times U_n$ and $\widetilde{U} = U_{2n}$ are respectively maximal compact subgroups of $G_{\mathbb{C}}$ and $\widetilde{G}_{\mathbb{C}}$. The fixed point subgroups of the involutions are $U^{\sigma} = K$ and $\widetilde{U}^{\tilde{\sigma}} = \widetilde{K}$.

The embedding $\iota: G \hookrightarrow \widetilde{G}$ admits a complexification $\iota_{\mathbb{C}}: G_{\mathbb{C}} \hookrightarrow \widetilde{G}_{\mathbb{C}}$. At the level of Lie algebra, we have a morphism $\iota_{\mathbb{C}}: \mathfrak{gl}_n(\mathbb{C}) \times \mathfrak{gl}_n(\mathbb{C}) \hookrightarrow \mathfrak{gl}_{2n}(\mathbb{C})$, still defined by (16).

The orthogonal projection $\pi_1:\mathfrak{gl}_{2n}(\mathbb{C})\longrightarrow\mathfrak{gl}_n(\mathbb{C})\times\mathfrak{gl}_n(\mathbb{C})$ dual to the morphism $\iota_{\mathbb{C}}$ is defined by the relations:

(17)
$$A = \begin{pmatrix} A_{11} & A_{12} & A_{13} \\ A_{21} & A_{22} & A_{23} \\ A_{31} & A_{32} & A_{33} \end{pmatrix} \longmapsto \pi_1(A) = \begin{pmatrix} \begin{pmatrix} A_{11} & A_{13} \\ A_{31} & A_{33} \end{pmatrix}, A_{22} \end{pmatrix}.$$

Here the matrix $A \in \mathfrak{gl}_{2n}(\mathbb{C})$ is written by blocks relatively to the decomposition 2n = p + n + q.

In the beginning of §4, we have consider another projection π_0 (see (14)).

Lemma 4.1 For any U_{2n} -orbit $\mathcal{O} \subset \mathfrak{gl}_{2n}(\mathbb{C})$, we have $\pi_1(\mathcal{O}) = \pi_0(\mathcal{O})$.

Proof: Let $P_{\tau} \in O_{2n}(\mathbb{R})$ the orthogonal matrix defined in Section 4.1. We check that $\pi_1(M) = \pi_0(P_{\tau}MP_{\tau}^{-1}), \forall M \in \mathfrak{gl}_{2n}(\mathbb{C})$. Our lemma follows from this relation. \square

4.3 Description of S(p,q) through LR(n,n)

For $t \in \mathbb{R}^q$, we consider the *n*-square Hermitian matrix

(18)
$$Y(t) := \begin{pmatrix} 0_{qq} & 0_{q,p-q} & \operatorname{Diag}(t) \\ 0_{p-q,q} & 0_{p-q,p-q} & 0_{p-q,q} \\ \operatorname{Diag}(t) & 0_{q,p-q} & 0_{qq} \end{pmatrix}.$$

Here is the main application of Proposition 2.15.

Proposition 4.2 Let $(\gamma, s, t) \in \mathbb{R}^n_{++} \times \mathbb{R}^q_{++} \times \mathbb{R}^q_{++}$. The following statements are equivalent:

1.
$$(\gamma, s, t) \in \mathcal{S}(p, q)$$
,

2.
$$\exists A = \begin{pmatrix} A_{11} & A_{12} \\ A_{21} & A_{22} \end{pmatrix} \in \mathfrak{gl}_n(\mathbb{C}), \text{ such that } s(A) = \gamma, \ s(A_{12}) = s, \text{ and } s(A_{21}) = t,$$

3.
$$\exists M \in \tilde{\mathfrak{p}}, \text{ with } \pi_1(M) = (M_1, M_2), \text{ s.t. } e(M) = \widehat{\gamma}, e(M_1) = \widehat{s}^{p,q} \text{ and } e(M_2) = \widehat{t}^{p,q},$$

4.
$$\pi_1\left(U_n \times U_n \cdot \widehat{\mathrm{Diag}(\gamma)}\right) \ contains \left(U_p \times U_q \cdot Y(s)\right) \times \left(U_q \times U_p \cdot Y(t)\right).$$

5.
$$\pi_1\left(U_{2n}\cdot\widehat{\mathrm{Diag}(\gamma)}\right)$$
 contains $U_n\cdot Y(s)\times U_n\cdot Y(t)$.

6.
$$\pi_0(U_{2n} \cdot \operatorname{Diag}(\widehat{\gamma}))$$
 contains $\mathcal{O}_{\widehat{s}^{p,q}} \times \mathcal{O}_{\widehat{t}^{p,q}}$.

7.
$$(\widehat{\gamma}, \widehat{s}^{p,q}, \widehat{t}^{p,q}) \in LR(n,n)$$
.

Proof: Equivalences "1. \iff 2." and "6. \iff 7." are true by definition. Equivalence "2. \iff 3." is proved by taking $M = \widehat{A}$ (see §4.1). Equivalence "3. \iff 4." is obtained by noting the following relations

$$\left\{ M \in \tilde{\mathfrak{p}}; \ \mathrm{e}(M) = \widehat{\gamma} \right\} = U_n \times U_n \cdot \widehat{\mathrm{Diag}(\gamma)},$$

and $\{(X,Y) \in \mathfrak{p}; \ e(X) = \widehat{s} \ \text{and} \ e(Y) = \widehat{t}\} = (U_p \times U_q \cdot Y(s)) \times (U_q \times U_p \cdot Y(t))$. Equivalence "4. \iff 5." follows from Proposition 2.15, and "5. \iff 6." is a consequence of Lemma 4.1 and the fact that the orbit $U_{2n} \cdot \widehat{\text{Diag}}(\gamma)$ is equal to $U_{2n} \cdot \widehat{\text{Diag}}(\widehat{\gamma})$. \square

4.4 Inequalities determining S(p,q)

Thanks to Proposition 4.2 and Theorem 2.8, we obtain the following description of the cone S(p,q).

Theorem 4.3 An element $(\gamma, s, t) \in \mathbb{R}^n_{++} \times \mathbb{R}^q_{++} \times \mathbb{R}^q_{++}$ belongs to S(p,q) if and only if,

(19)
$$\gamma_k \ge s_k \text{ and } \gamma_k \ge t_k, \quad \forall k \in [q],$$

and

$$(20) |\gamma|_{A\cap[n]} - |\gamma|_{A^{\circ}\cap[n]} \ge |s|_{B\cap[q]} - |s|_{B^{\circ}\cap[q]} + |t|_{C\cap[q]} - |t|_{C^{\circ}\cap[q]},$$

holds for any triplets (A, B, C) satisfying the following conditions:

- B, C are strict subsets of [n],
- $A \subset [2n]$ and $\sharp A = \sharp B + \sharp C$,
- the Littlewood-Richardson coefficient $c_{\mu(B),\mu(C)}^{\mu(A)}$ is non-zero.

Let us use some duality to minimize the number of equations (see (7)). The equation (20) means that $(\widehat{\gamma}, \widehat{s}^{p,q}, \widehat{t}^{p,q})$ satisfies $|x|_A \ge |y|_B + |z|_C$, that is $|\widehat{\gamma}|_A \ge |\widehat{s}^{p,q}|_B + |\widehat{t}^{p,q}|_C$. If we apply $(\widehat{\gamma}, \widehat{s}^{p,q}, \widehat{t}^{p,q})$ to the relation $|x|_{A^o} \le |y|_{C^o} + |z|_{C^o}$, we get $|\widehat{\gamma}|_{A^o} \le |\widehat{s}^{p,q}|_{B^o} + |\widehat{t}^{p,q}|_{C^o}$ which is equivalent to (20) since $|\widehat{\gamma}|_{A^o} = -|\widehat{\gamma}|_A$, $|\widehat{s}^{p,q}|_{B^o} = -|\widehat{s}^{p,q}|_B$ and $|\widehat{t}^{p,q}|_{C^o} = -|\widehat{t}^{p,q}|_C$.

We can therefore rewrite Theorem 4.3, by requiring that (20) holds for all strict subsets $A \subset [2n], \ B, C \subset [n]$, which satisfy $\sharp A = \sharp B + \sharp C \leq n$ and $c_{\mu(B),\mu(C)}^{\mu(A)} \neq 0$.

4.5 Examples

The cone S(1,1)

We have to look to subsets $B = \{b\} \subset [2]$, $C = \{c\} \subset [2]$, and $A = \{a_2 > a_1\} \subset [4]$ such that the Littlewood-Richardson coefficient $c_{\mu(B),\mu(C)}^{\mu(A)}$ is non-zero. Here's the list and the corresponding inequalities:

- i) $B = C = \{2\}$ and $A = \{4, 1\}$ or $\{3, 2\}$: $0 \ge -s t$.
- ii) $B = \{1\}, C = \{2\}$ and $A = \{3, 1\}$: $\lambda_1 \lambda_2 \ge s t$.
- *iii*) $B = \{2\}, C = \{1\} \text{ and } A = \{3, 1\}: \lambda_1 \lambda_2 \ge -s + t.$
- iv) $B = C = \{1\}$ and $A = \{2, 1\}$: $\lambda_1 + \lambda_2 \ge s + t$.

Note that the inequalities (19) are here a consequence of ii), iii) and iv). Thus, an element $(\gamma, s, t) \in \mathbb{R}^2_{++} \times \mathbb{R}^{\geq 0} \times \mathbb{R}^{\geq 0}$ belongs to $\mathcal{S}(1, 1)$ if and only if

$$\lambda_1 - \lambda_2 \ge |s - t|$$
 and $\lambda_1 + \lambda_2 \ge s + t$.

We recover the computation done in [5] (see Example 1.17).

The cone S(2,1)

First, we look to subsets $B = \{b\} \subset [3]$, $C = \{c\} \subset [3]$, and $A = \{a_2 > a_1\} \subset [6]$ such that the Littlewood-Richardson coefficient $c_{\mu(B),\mu(C)}^{\mu(A)}$ is non-zero. The corresponding inequality (20) is called trivial when it is a consequence of the following relations

(21)
$$\gamma_1 \ge \gamma_2 \ge \gamma_3 \ge 0, \qquad \gamma_1 \ge t \ge 0, \qquad \gamma_1 \ge s \ge 0.$$

Here's the list of the non-trivial inequalities:

- $B = \{1\}, C = \{1\} \text{ and } A = \{2, 1\}: \gamma_1 + \gamma_2 > s + t.$
- $B = \{1\}, C = \{3\} \text{ and } A = \{4,1\}: \quad \gamma_1 \gamma_3 > s t.$
- $B = \{3\}, C = \{1\} \text{ and } A = \{4,1\}: \quad \gamma_1 \gamma_3 \ge -s + t.$

Next, we examine subsets $B = \{b_1 > b_2\} \subset [3]$, $C = \{c\} \subset [3]$, and $A = \{a_3 > a_2 > a_1\} \subset [6]$ such that $c_{\mu(B),\mu(C)}^{\mu(A)} \neq 0$. An easy check shows that all inequalities obtained here are a consequence of (21) and the inequalities

(22)
$$\lambda_1 + \lambda_2 \ge s + t, \qquad \lambda_1 - \lambda_3 \ge |s - t|,$$

which we have just proved above.

Corollary 4.4 An element $(\gamma, s, t) \in \mathbb{R}^3 \times \mathbb{R} \times \mathbb{R}$ belongs to S(2, 1) if and only if the inequalities (21) and (22) hold.

5 The cone $\mathcal{T}(p,q)$

We consider here the projections $\pi_0, \pi_1 : \mathfrak{gl}_{2n}(\mathbb{C}) \longrightarrow \mathfrak{gl}_{2p}(\mathbb{C}) \times \mathfrak{gl}_{2q}(\mathbb{C})$:

• π_1 is defined by the relations:

(23)
$$A = \begin{pmatrix} A_{11} & A_{12} & A_{13} \\ A_{21} & A_{22} & A_{23} \\ A_{31} & A_{32} & A_{33} \end{pmatrix} \longmapsto \pi(A) = \begin{pmatrix} \begin{pmatrix} A_{11} & A_{13} \\ A_{31} & A_{33} \end{pmatrix}, A_{22} \end{pmatrix},$$

where the matrix $A \in \mathfrak{gl}_{2n}(\mathbb{C})$ is written by blocks relatively to the decomposition 2n = p + 2q + p.

• π_0 is defined by the relations:

(24)
$$B = \begin{pmatrix} B_{\mathbf{00}} & B_{\mathbf{01}} \\ B_{\mathbf{10}} & B_{\mathbf{11}} \end{pmatrix} \longmapsto \pi_0(B) = (B_{\mathbf{00}}, B_{\mathbf{11}}),$$

where $B_{00} \in \mathfrak{gl}_{2p}(\mathbb{C})$ and $B_{11} \in \mathfrak{gl}_{2q}(\mathbb{C})$

Lemma 5.1 For any U_{2n} -orbit $\mathcal{O} \subset \mathfrak{gl}_{2n}(\mathbb{C})$, we have $\pi_1(\mathcal{O}) = \pi_0(\mathcal{O})$.

Proof: Same proof as for Lemma 4.1. \square

5.1 Matrix identities

Let us decompose a n-square complex matrix $X = \begin{pmatrix} X_{11} & X_{12} \\ X_{21} & X_{22} \end{pmatrix}$ by blocks where $X_{12} \in M_{p,q}(\mathbb{C})$. We want to find a link between the singular eigenvalues of X, X_{11} and X_{22} .

The matrix $Q = \begin{pmatrix} 0_{pq} & Id_p \\ Id_q & 0_{qp} \end{pmatrix}$ is orthogonal and the matrix $X' := XQ = \begin{pmatrix} X_{12} & X_{11} \\ X_{22} & X_{21} \end{pmatrix}$ has the same singular values as X. The image of the 2n-square Hermitian matrix $\widehat{X'} := \begin{pmatrix} 0_{nn} & X' \\ (X')^* & 0_{nn} \end{pmatrix}$ trough the projection π_1 is equal to

$$\pi_1\left(\widehat{X'}\right) = \left(\widehat{X_{11}}, \widehat{X_{22}}\right).$$

The orbit $\mathcal{O} := U_{2n} \cdot \widehat{X'}$ is equal to the subset of 2n-square Hermitian matrices Y satisfying $e(Y) = e\left(\widehat{X'}\right) = \widehat{s(X')} = \widehat{s(X)}$, and the projection $\pi_0(\mathcal{O}) = \pi_1(\mathcal{O})$ contains $(\widehat{X}_{11}, \widehat{X}_{22})$, so $(\widehat{s(X)}, \widehat{s(X_{11})}, \widehat{s(X_{22})}) \in LR(2p, 2q)$.

We have just shown that any $(\gamma, s, t) \in \mathcal{T}(p, q)$ satisfies the relation

(25)
$$(\widehat{\gamma}, \widehat{s}, \widehat{t}) \in LR(2p, 2q).$$

In the next sections, we explain how the O'Shea-Sjamaar theorem (see Proposition 2.15) allows us to see that relation (25) characterizes the cone $\mathcal{T}(p,q)$.

5.2 Antiholomorphic involution and orthogonal projection

We work with the real reductive Lie groups $G := U(p,p) \times U(q,q)$ and $\widetilde{G} := U(n,n)$. The embedding $\iota : G \to \widetilde{G}$ is defined as follows:

(26)
$$\iota(g,h) = \begin{pmatrix} g_{11} & 0_{p,2q} & g_{12} \\ 0_{2q,p} & h & 0_{2q,p} \\ g_{21} & 0_{p,2q} & g_{22} \end{pmatrix}, \quad \text{when} \quad g = \begin{pmatrix} g_{11} & g_{12} \\ g_{21} & g_{22} \end{pmatrix}.$$

Here $g_{ij} \in \mathfrak{gl}_p(\mathbb{C})$ and $h \in U(q,q) \subset \mathfrak{gl}_{2q}(\mathbb{C})$.

The unitary group $\widetilde{K} := U_n \times U_n$ is a maximal compact subgroup of \widetilde{G} . The subspace $\widetilde{\mathfrak{p}} := \{\widehat{X}, X \in M_{n,n}(\mathbb{C})\} \subset \widetilde{\mathfrak{g}}$ admits a canonical action of \widetilde{K} . The subgroup $K = K_1 \times K_2$, with $K_1 \simeq U_p \times U_p$ and $K_2 \simeq U_q \times U_q$, is a maximal compact subgroup of G, and the subspace $\mathfrak{p} = \widetilde{\mathfrak{p}} \cap \mathfrak{g}$ admits a natural identification with $\mathfrak{gl}_p(\mathbb{C}) \times \mathfrak{gl}_q(\mathbb{C})$:

$$(Y,Z)\in\mathfrak{gl}_p(\mathbb{C})\times\mathfrak{gl}_q(\mathbb{C})\longmapsto (\widehat{Y},\widehat{Z})\in\mathfrak{p}.$$

The complexification of the group G is $G_{\mathbb{C}} := GL_{2p}(\mathbb{C}) \times GL_{2q}(\mathbb{C})$. We consider the antiholomorphic involution σ on $G_{\mathbb{C}}$ defined by $\sigma(g,h) = (I_{p,p}(g^*)^{-1}I_{p,p}, I_{q,q}(h^*)^{-1}I_{q,q})$. The subgroup G is the fixed point set of σ .

The complexification of the group \widetilde{G} is $\widetilde{G}_{\mathbb{C}} := GL_{2n}(\mathbb{C})$. We consider the antiholomorphic involution $\widetilde{\sigma}$ on $\widetilde{G}_{\mathbb{C}}$ defined by $\widetilde{\sigma}(g) = I_{n,n}(g^*)^{-1}I_{n,n}$. The subgroup \widetilde{G} corresponds to the fixed point set of $\widetilde{\sigma}$.

The groups $U = U_{2p} \times U_{2q}$ and $\widetilde{U} = U_{2n}$ are respectively maximal compact subgroups of $G_{\mathbb{C}}$ and $\widetilde{G}_{\mathbb{C}}$. The fixed point subgroups of the involutions are $U^{\sigma} = K$ and $\widetilde{U}^{\tilde{\sigma}} = \widetilde{K}$.

The embedding $\iota: G \hookrightarrow \widetilde{G}$ admits a complexification $\iota_{\mathbb{C}}: G_{\mathbb{C}} \hookrightarrow \widetilde{G}_{\mathbb{C}}$. At the level of Lie algebra, we have a morphism $\iota_{\mathbb{C}}: \mathfrak{gl}_{2p}(\mathbb{C}) \times \mathfrak{gl}_{2q}(\mathbb{C}) \hookrightarrow \mathfrak{gl}_{2n}(\mathbb{C})$, still defined by (26).

The orthogonal projection $\mathfrak{gl}_{2n}(\mathbb{C}) \xrightarrow{\iota} \mathfrak{gl}_{2p}(\mathbb{C}) \times \mathfrak{gl}_{2q}(\mathbb{C})$ dual to the morphism $\iota_{\mathbb{C}}$ is the map π_1 defined at the start of Section 5.

5.3 Description of $\mathcal{T}(p,q)$ through LR(2p, 2q)

Here is the main application of the Proposition 2.15. Recall that for $(\gamma, s, t) \in \mathbb{R}^n_{++} \times \mathbb{R}^p_{++} \times \mathbb{R}^q_{++}$, we define $\widehat{\gamma} := (\gamma_1, \dots, \gamma_n, -\gamma_n, \dots, -\gamma_1)$, $\widehat{s} := (s_1, \dots, s_p, -s_p, \dots, -s_1)$ and $\widehat{t} := (t_1, \dots, t_q, -t_q, \dots, -t_1)$.

Proposition 5.2 Let $(\gamma, s, t) \in \mathbb{R}^n_{++} \times \mathbb{R}^p_{++} \times \mathbb{R}^q_{++}$. The following statements are equivalent:

1.
$$(\gamma, s, t) \in \mathcal{T}(p, q)$$
,

2.
$$\exists A = \begin{pmatrix} A_{11} & A_{12} \\ A_{21} & A_{22} \end{pmatrix} \in \mathfrak{gl}_n(\mathbb{C}), \text{ such that } s(A) = \gamma, \ s(A_{11}) = s, \text{ and } s(A_{22}) = t,$$

3.
$$\exists M \in \tilde{\mathfrak{p}}, \text{ with } \pi_1(M) = (M_1, M_2), \text{ s.t. } e(M) = \widehat{\gamma}, e(M_1) = \widehat{s} \text{ and } e(M_2) = \widehat{t},$$

4.
$$\pi_1\left(U_n \times U_n \cdot \widehat{\text{Diag}(\gamma)}\right) \ contains \left(U_p \times U_p \cdot \widehat{\text{Diag}(s)}\right) \times \left(U_q \times U_q \cdot \widehat{\text{Diag}(t)}\right)$$
.

5.
$$\pi_1\left(U_{2n}\cdot\widehat{\operatorname{Diag}(\gamma)}\right)$$
 contains $U_{2p}\cdot\widehat{\operatorname{Diag}(s)}\times U_{2q}\cdot\widehat{\operatorname{Diag}(t)}$.

6.
$$\pi_0(U_{2n} \cdot \operatorname{Diag}(\widehat{\gamma}))$$
 contains $U_{2p} \cdot \operatorname{Diag}(\widehat{s}) \times U_{2q} \cdot \operatorname{Diag}(\widehat{t})$.

7.
$$(\widehat{\gamma}, \widehat{s}, \widehat{t}) \in LR(2p, 2q)$$
.

Proof: Equivalences "2. \iff 3." and "6. \iff 7." are true by definition. Equivalence "2. \iff 3." is proved by taking $M = \widehat{A'}$ (see §5.1). Equivalence "3. \iff 4." is obtained by noting the following relations

$$\left\{ M \in \tilde{\mathfrak{p}}; \ \mathrm{e}(M) = \widehat{\gamma} \right\} = U_n \times U_n \cdot \widehat{\mathrm{Diag}(\gamma)},$$

and $\{(X,Y) \in \mathfrak{p}; \ \mathrm{e}(X) = \widehat{s} \ \mathrm{and} \ \mathrm{e}(Y) = \widehat{t} \} = \left(U_p \times U_p \cdot \widehat{\mathrm{Diag}(s)}\right) \times \left(U_q \times U_q \cdot \widehat{\mathrm{Diag}(t)}\right)$. Equivalence "4. \iff 5." follows from Proposition 2.15, and "5. \iff 6." is a consequence of Lemma 4.1. \square

5.4 Inequalities determining $\mathcal{T}(p,q)$

Thanks to Proposition 5.2 and Theorem 2.8, we obtain the following description of the cone $\mathcal{T}(p,q)$.

Theorem 5.3 An element $(\gamma, s, t) \in \mathbb{R}^n_{++} \times \mathbb{R}^p_{++} \times \mathbb{R}^q_{++}$ belongs to $\mathcal{T}(p, q)$ if and only if the following inequalities hold:

- 1. $\gamma_k \geq s_k, \forall k \leq p$,
- 2. $\gamma_j \geq t_j, \forall j \leq q,$
- 3. $\gamma_{2q+\ell} \leq s_{\ell}, \forall \ell \leq p-q$
- 4. we have $|\gamma|_{A\cap[n]} |\gamma|_{A^o\cap[n]} \ge |s|_{B\cap[p]} |s|_{B^o\cap[p]} + |t|_{C\cap[q]} |t|_{C^o\cap[q]}$

for any triplets (A,B,C) satisfying the following conditions:

- $B \subset [2p]$ and $C \subset [2q]$ are strict subsets,
- $A \subset [2n]$ and $\sharp A = \sharp B + \sharp C \leq n$,
- the Littlewood-Richardson coefficient $c_{\mu(B),\mu(C)}^{\mu(A)}$ is non-zero.

5.5 Examples

The cone $\mathcal{T}(1,1)$

We need to find subsets $B = \{b\} \subset [2]$, $C = \{c\} \subset [2]$, and $A = \{a_2 > a_1\} \subset [4]$ such that the Littlewood-Richardson coefficient $c_{\mu(B),\mu(C)}^{\mu(A)}$ is non-zero. This work has been done for the cone $\mathcal{S}(1,1)$. Thus, an element $(\gamma, s, t) \in \mathbb{R}^2_{++} \times \mathbb{R}^{\geq 0} \times \mathbb{R}^{\geq 0}$ belongs to $\mathcal{T}(1,1)$ if and only if

(27)
$$\gamma_1 - \gamma_2 \ge |s - t| \quad \text{and} \quad \gamma_1 + \gamma_2 \ge s + t.$$

Note that inequalities $\gamma_1 \geq s$ and $\gamma_1 \geq t$ follow from (27).

The cone $\mathcal{T}(2,1)$

We work with $(\gamma, s, t) \in \mathbb{R}^3_{++} \times \mathbb{R}^2_{++} \times \mathbb{R}^{\geq 0}$ satisfying

$$(28) \gamma_1 \ge s_1, \quad \gamma_1 \ge t, \quad \gamma_2 \ge s_2, \quad \gamma_3 \le s_1.$$

We're now interested in the inequalities associated with triplets (A,B,C) such that $c_{\mu(B),\mu(C)}^{\mu(A)}$ is non-zero and $\sharp A=\sharp B+\sharp C\leq 3$. We obtain the following inequalities when $\sharp A=2$:

(29)
$$\begin{aligned}
\gamma_1 + \gamma_2 &\geq s_1 + t \\
\gamma_1 + \gamma_3 &\geq s_2 + t \\
\gamma_1 - \gamma_3 &\geq |s_2 - t| \\
\gamma_1 - \gamma_2 &\geq -s_1 + t.
\end{aligned}$$

In the list (29), I haven't included inequality $\gamma_2 + \gamma_3 \ge s_2 - t$, which is associated with $A = \{2,3\}, B = \{2\}, C = \{2\}$, since it follows from (28) and the fact that $\gamma_3, t \ge 0$. When $\sharp A = 3$ we get:

(30)
$$\gamma_{1} + \gamma_{2} + \gamma_{3} \geq s_{1} + s_{2} + t
\gamma_{1} + \gamma_{2} - \gamma_{3} \geq s_{1} - s_{2} + t
\gamma_{1} + \gamma_{2} - \gamma_{3} \geq s_{1} + s_{2} - t
\gamma_{1} - \gamma_{2} + \gamma_{3} \geq -s_{1} + s_{2} + t
\gamma_{1} - \gamma_{2} - \gamma_{3} \geq -s_{1} + s_{2} - t
\gamma_{1} - \gamma_{2} - \gamma_{3} \geq -s_{1} - s_{2} + t.$$

Thus, an element $(\gamma, s, t) \in \mathbb{R}^3_{++} \times \mathbb{R}^2_{++} \times \mathbb{R}^{\geq 0}$ belongs to $\mathcal{T}(2, 1)$ if and only if the inequalities (28), (29) and (30) are satisfied.

5.6 Interlacing inequalities for singular values

Let us consider the case where $p \ge q = 1$.

Let $\gamma_1 \geq \cdots \geq \gamma_{p+1} \geq 0$ be the singular values of a p+1-square complex matrix X. Let X' be the p-square submatrix of X obtained by deleting a row and a column: we denote by $s_1 \geq \cdots \geq s_p \geq 0$ its singular spectrum.

Points 1. and 3. of Theorem 5.3 yields interlacing inequalities which where first observed by Thompson [22]:

$$\gamma_{3} \leq s_{1} \leq \gamma_{1},$$

$$\gamma_{4} \leq s_{2} \leq \gamma_{2},$$

$$\vdots$$

$$\gamma_{j+2} \leq s_{j} \leq \gamma_{j}, \qquad 1 \leq j \leq p-2,$$

$$\vdots$$

$$\gamma_{p} \leq s_{p-2} \leq \gamma_{p-2},$$

$$s_{p-1} \leq \gamma_{p-1},$$

$$s_{p} \leq \gamma_{p}.$$

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