A NOTE ON MY PAPER "ON SYMMETRIC MATRICES WHOSE EIGENVALUES SATISFY LINEAR INEQUALITIES"¹

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The first part of the theorem of the above paper states that if σ is a closed convex set in real $\lambda_1 \cdots \lambda_n$ -space which is invariant under permutations of coordinates, and if $C(\sigma)$ denotes the set of real symmetric $n \times n$ matrices whose eigenvalues $\lambda_1, \cdots \lambda_n$ form the coordinates of points in σ , then $C(\sigma)$ is convex.

I am obliged to Professor R. T. Rockafellar for pointing out that this statement is essentially contained in a theorem of Chandler Davis.² The statement also follows from an earlier result of V. B. Lidskii,³ which was not known to me at the time of publication.

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¹ Proc. Amer. Math. Soc. 17 (1966), 1140-1145.

² All convex invariant functions of hermitian matrices, Arch. Math. 8 (1957), 276–278.

³ The proper values of the sum and product of symmetric matrices, Dokl. Akad. Nauk SSSR 75 (1950), 769-772; English Transl., National Bureau of Standards Rep. No. 2248, Washington, D.C., 1953.