

A SHARP BOUND FOR SOLUTIONS OF LINEAR DIOPHANTINE EQUATIONS

I. BOROSH, M. FLAHIVE, D. RUBIN AND B. TREYBIG

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ABSTRACT. Let $Ax = b$ be an $m \times n$ system of linear equations with rank m and integer coefficients. Denote by Y the maximum of the absolute values of the $m \times m$ minors of the augmented matrix (A, b) . It is proved that if the system has an integral solution, then it has an integral solution $x = (x_i)$ with $\max |x_i| \leq Y$. The bound is sharp.

I. INTRODUCTION

The existence of small integral solutions to systems of linear equations with integral coefficients has been discussed previously in [1, 2, 3, 4, 5, 6, 7, 8, 11]. Two types of problems have been considered.

In the first type the system is assumed to have a nonzero integer solution and the existence of a small solution is proved. A typical result of this type is the classical Siegel's Lemma [7] for homogeneous systems which has been used extensively in the theory of transcendental numbers. This result was generalized in [1] where the existence of a small integral basis for systems of linear homogeneous equations is proved.

In the second type of problems the system is assumed to have a nontrivial nonnegative integral solution and the existence of a small solution with these properties is proved. More work has been devoted recently to this type because of its implications for the complexity of integer programming [11]. In [3] the conjecture was made that for the second type of problems a nonnegative integral solutions exists with components bounded by the $p \times p$ minors of the augmented matrix, where p is the rank of the matrix. This conjecture was proved in several special cases and weaker results were proved in the general case in [4, 5]; however, it is still open in the general case.

In [6] the corresponding conjecture for the first type problem is discussed and proved under various additional conditions. In particular it is proved for

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an $m \times n$ system of rank m when $n - m \leq 8$. The object of this paper is to prove this latter conjecture, namely:

If $Ax = b$ is an $m \times n$ system of linear equations of rank m with integer coefficients and if the system has a nonzero integer solution, then it has an integral solution $x = (x_i)$ with $0 < \max |x_i| \leq Y$, where Y is the maximum of the absolute values of the $m \times m$ minors of (A, b) .

This bound is sharp as we can see in the case $A = (A' | 0)$ and A' is a unimodular matrix, or if (1) A is an $m \times (m+1)$ matrix with the property that the gcd of all the $m \times m$ minors of A is 1, and (2) $b = 0$. Such an A can be obtained, for example, by taking m rows of an $(m+1) \times (m+1)$ unimodular matrix.

2. THE MAIN RESULT

Let $Ax = b$ be a matrix equation of the form

$$(1) \quad \begin{bmatrix} a_{11} & \cdots & a_{1n} \\ \vdots & & \vdots \\ a_{m1} & \cdots & a_{mn} \end{bmatrix} \begin{bmatrix} x_1 \\ \vdots \\ x_n \end{bmatrix} = \begin{bmatrix} a_{1,n+1} \\ \vdots \\ a_{m,n+1} \end{bmatrix}$$

where each a_{ij} is an integer. Assume that $n > m$, that the rows of A are linearly independent, and that (1) has a solution $y = (y_i)$, where each y_i is an integer.

The main result of this paper is the following:

Theorem. *If $Ax = b$ has a solution in integers, it has such a solution within the bound Y .*

Proof. Since A has full row rank, we may assume, without loss of generality, that the first m columns of A are linearly independent. Accordingly, partition A as (B, N) , where B is $m \times m$ and nonsingular, and N is $m \times (n - m)$. Similarly, partition x as $(x_B^T, x_N^T)^T$, where $x_B^T = (x_1, x_2, \dots, x_m)$ and $x_N^T = (x_{m+1}, \dots, x_n)$. Let δ be the determinant of B .

The system (1) can be expanded as

$$(2) \quad Bx_B + Nx_N = b$$

and the general solution to (2) in real numbers is given by

$$(3) \quad x_B = B^{-1}(b - Nx_N), \quad x_N \text{ arbitrary.}$$

From (3), it follows that finding integer solutions to (1) is equivalent to finding integer solutions x_N to

$$(4) \quad B^{-1}b \equiv B^{-1}Nx_N \pmod{1}.$$

Since (1) is assumed to have a solution in integers, it follows that (4) also has a solution. Gomory [10] has shown that if (4) has an integer solution, then it has a nonnegative integer solution with

$$(5) \quad x_{m+1} + x_{m+2} + \cdots + x_n \leq |\delta| - 1.$$

(See also Theorem 5 on p. 275 of [9].)

Let \bar{x}_N be such a solution to (4), and substitute \bar{x}_N into (3) to compute \bar{x}_B . Then $\bar{x} = (\bar{x}_B^T, \bar{x}_N^T)^T$ is an integer solution to (1). The proof will be completed when we demonstrate that each component of \bar{x} has absolute value at most Y .

For $i = m + 1, m + 2, \dots, n$ it follows immediately from (5) that $|\bar{x}_i| \leq Y$. For $i = 1, 2, \dots, m$ and $j = 1, 2, \dots, n - m$ let δ_{ij} be the determinant of the matrix obtained by replacing the i th column of B with the j th column of N (i.e., by the $(j + m)$ th column of A), and let δ_{i0} be the determinant of the matrix obtained by replacing the i th column of B with b . It now follows from Cramer's rule and (3) that

$$\begin{aligned} |\bar{x}_i| &= |\delta_{i0} - \delta_{i1}\bar{x}_{m+1} - \delta_{i2}\bar{x}_{m+2} - \dots - \delta_{i,n-m}\bar{x}_n|/|\delta| \\ &\leq (|\delta_{i0}| + |\delta_{i1}|\bar{x}_{m+1} + |\delta_{i2}|\bar{x}_{m+2} + \dots + |\delta_{i,n-m}|\bar{x}_n)/|\delta| \\ &\leq Y(1 + \bar{x}_{m+1} + \bar{x}_{m+2} + \dots + \bar{x}_n)/|\delta| \\ &\leq Y(1 + (|\delta| - 1))/|\delta| \quad (\text{by (5)}) \\ &\leq Y. \end{aligned}$$

Hence all components of \bar{x} are bounded in absolute value by Y , completing the proof of the theorem.

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DEPARTMENT OF MATHEMATICS, TEXAS A&M UNIVERSITY, COLLEGE STATION, TEXAS 77843

DEPARTMENT OF MATHEMATICS, UNIVERSITY OF LOWELL, LOWELL, MASSACHUSETTS 01854

DEPARTMENT OF MATHEMATICS, UNIVERSITY OF NORTH CAROLINA, CHAPEL HILL, NORTH CAROLINA 27599