



Notes on Re-nnd Generalized Inverses

Xifu Liu^a, Rouyue Fang^b

^aSchool of Science, East China Jiaotong University, Nanchang 330013, China

^bSchool of Finance and Statistics, East China Normal University, Shanghai 200241, China

Abstract. Motivated by a recent paper, in which the authors studied Re-nnd $\{1, 3\}$ -inverse, $\{1, 4\}$ -inverse and $\{1, 3, 4\}$ -inverse of a square matrix, in this paper, we establish some equivalent conditions for the existence of Re-nnd $\{1, 2, 3\}$ -inverse, $\{1, 2, 4\}$ -inverse and $\{1, 3, 4\}$ -inverse. Furthermore, some expressions of these generalized inverses are presented.

1. Introduction

Let $\mathbb{C}^{m \times n}$ denote the set of all $m \times n$ matrices over the complex field \mathbb{C} , \mathbb{C}_H^m denote the set of all $m \times m$ Hermitian matrices. For $A \in \mathbb{C}^{m \times n}$, its rank and conjugate transpose will be denoted by $r(A)$ and A^* respectively. We write $A \geq 0$ (or $A > 0$) if A is positive semidefinite matrix (or positive definite matrix). For Hermitian matrix A , its positive and negative index of inertia are symbolled by $i_+(A)$ and $i_-(A)$ respectively.

For a matrix $A \in \mathbb{C}^{m \times n}$, the Moore-Penrose inverse A^\dagger is defined to be the unique solution of the four Penrose equations [1]

$$(1) AXA = A, (2) XAX = X, (3) (AX)^* = AX, (4) (XA)^* = XA.$$

Let $\emptyset \neq \eta \subseteq \{1, 2, 3, 4\}$. Then $A\eta$ denotes the set of all matrices X satisfy (i) for all $i \in \eta$. Any matrix $X \in A\eta$ is called an η -inverse of A . One usually denotes any $\{1, 2, 3\}$ -inverse of A as $A^{(1,2,3)}$, any $\{1, 2, 4\}$ -inverse of A is denoted by $A^{(1,2,4)}$, and any $\{1, 3, 4\}$ -inverse of A is denoted by $A^{(1,3,4)}$. Let $A_{re}^{(i,j,\dots,k)}$ be the Re-nnd $\{i, j, \dots, k\}$ -inverse of A . For convenience, we denote $E_A = I - AA^\dagger$ and $F_A = I - A^\dagger A$.

For a matrix $A \in \mathbb{C}^{n \times n}$, the group inverse, denoted by $A^\#$, is the unique matrix X satisfying

$$AXA = A, XAX = X, AX = XA.$$

Recently, some authors studied several special generalized inverses, such as Hermitian generalized inverses, positive semidefinite generalized inverses and Re-nnd generalized inverses of a square matrix. For example, Tian [2] presented a general expression for each Hermitian generalized inverse of a Hermitian matrix; Liu and Yang [3] investigated Hermitian $\{1, 3\}$ -inverse and $\{1, 4\}$ -inverse; newly, some in-depth

2010 Mathematics Subject Classification. 15A09

Keywords. Re-nnd generalized inverse; Group inverse

Received: 13 November 2013; Accepted: 16 April 2014

Communicated by Dragana Cvetković-Ilić

Research supported by the National Natural Science Foundation of China (Grant Nos. 11426107, 11461026, 51465018, 61472138), and Foundation of Jiangxi Provincial Department of Science and Technology (Grant No. 20122BAB201018).

Email addresses: liuxifu211@hotmail.com (Xifu Liu), fry1993@126.com (Rouyue Fang)

researches are done on Hermitian generalized inverses and positive semidefinite generalized inverses by Liu [4]; Nikolov and Cvetković-Ilić [5] studied Re-nnd $\{1, 3\}$ -inverse, $\{1, 4\}$ -inverse and $\{1, 3, 4\}$ -inverse, also positive semidefinite $\{1, 3\}$ -inverse and $\{1, 4\}$ -inverse. For Re-nnd $\{1\}$ -inverse, it can be regarded as the Re-nnd solution to equation $AXA = A$, which has been considered by Cvetković-Ilić [6].

Motivated by the above work, in this article, we establish some conditions for the existences of Re-nnd $\{1, 2, 3\}$ -inverse, $\{1, 2, 4\}$ -inverse and $\{1, 3, 4\}$ -inverse, moreover, expressions of these Re-nnd generalized inverses are given.

Before giving the main results, we first introduce several lemmas as follows.

Lemma 1.1. [7] Let $A \in \mathbb{C}_{H'}^m$, $B \in \mathbb{C}^{m \times n}$ and $C \in \mathbb{C}^{p \times m}$ be given. Then

$$\min_{X \in \mathbb{C}^{n \times m}} i_{\pm}[A - BXC - (BXC)^*] = r \begin{pmatrix} A & B & C^* \\ B^* & 0 & 0 \end{pmatrix} + \max \{i_{\pm}(M_1) - r(N_1), i_{\pm}(M_2) - r(N_2)\},$$

where

$$M_1 = \begin{pmatrix} A & B \\ B^* & 0 \end{pmatrix}, M_2 = \begin{pmatrix} A & C^* \\ C & 0 \end{pmatrix}, N_1 = \begin{pmatrix} A & B & C^* \\ B^* & 0 & 0 \end{pmatrix}, N_2 = \begin{pmatrix} A & B & C^* \\ C & 0 & 0 \end{pmatrix}.$$

Lemma 1.2. [7] Let $A \in \mathbb{C}_{H'}^m$, $B \in \mathbb{C}^{m \times n}$, and denote $M = \begin{pmatrix} A & B \\ B^* & 0 \end{pmatrix}$. Then

$$i_{\pm}(M) = r(B) + i_{\pm}(E_B A E_B).$$

Lemma 1.3. [8] Let $A \in \mathbb{C}^{m \times n}$. Then

$$\begin{aligned} A^{(1,2,3)} &= A^{\dagger} + F_A V_1 A A^{\dagger}, \\ A^{(1,2,4)} &= A^{\dagger} + A^{\dagger} A V_2 E_{A^{\dagger}}, \\ A^{(1,3,4)} &= A^{\dagger} + F_A V_3 E_{A^{\dagger}}, \end{aligned}$$

where V_i ($i = 1, 2, 3$) are arbitrary matrices with proper sizes.

Lemma 1.4. [9] Let $A \in \mathbb{C}^{m \times p}$ and $B \in \mathbb{C}^{q \times m}$ be given, and define $M = \begin{pmatrix} E_A & F_B \end{pmatrix}$, $G = \begin{pmatrix} A & B^* \end{pmatrix}$ and $H = \begin{pmatrix} B^* & A \end{pmatrix}^*$. Then the general solution of $AXB + (AXB)^* \geq 0$ can be written in the parametric form

$$X = A^{\dagger} E_M U U^* E_M B^{\dagger} + \begin{pmatrix} I_p & 0 \end{pmatrix} F_G W E_H \begin{pmatrix} I_q \\ 0 \end{pmatrix} - \begin{pmatrix} 0 & I_p \end{pmatrix} E_H W^* F_G \begin{pmatrix} 0 \\ I_q \end{pmatrix} + F_A W_1 + W_2 E_B,$$

where $U \in \mathbb{C}^{m \times m}$, $W \in \mathbb{C}^{(p+q) \times (p+q)}$ and $W_1, W_2 \in \mathbb{C}^{p \times q}$ are arbitrary.

Lemma 1.5. [8] Let $A \in \mathbb{C}^{m \times n}$, $B \in \mathbb{C}^{m \times k}$ and $C \in \mathbb{C}^{l \times n}$. Then

$$\begin{aligned} r \begin{pmatrix} A & B \end{pmatrix} &= r(A) + r(E_A B), \\ r \begin{pmatrix} A \\ C \end{pmatrix} &= r(A) + r(C F_A). \end{aligned}$$

Lemma 1.6. [5] Let $A \in \mathbb{C}^{n \times n}$. Then $A_{re}^{(1,3)}$ exists if and only if $(A^{\dagger})^2 A$ (or $A^2 A^{\dagger}, A^* A^2$) is Re-nnd; $A_{re}^{(1,4)}$ exists if and only if $A(A^{\dagger})^2$ (or $A^{\dagger} A^2, A^2 A^*$) is Re-nnd.

Lemma 1.7. [10] Let $A, C \in \mathbb{C}^{n \times m}$, and $B, D \in \mathbb{C}^{m \times n}$, such that both $AX = C$ and $XB = D$ have a Re-nnd solution. If the pair of equations have a common solution (i.e. $AD = CB$), then there exists a common Re-nnd solution if and only if

$$r \begin{pmatrix} A & C \\ B^* & -D^* \end{pmatrix} = r \begin{pmatrix} A & C A^* \\ B^* & -D^* A^* \end{pmatrix} = r \begin{pmatrix} A & C B \\ B^* & -D^* B \end{pmatrix}.$$

2. Re-nnd Generalized Inverses

In this section, our purpose is to present some conditions for Re-nnd $\{1, 2, 3\}$ -inverse, $\{1, 2, 4\}$ -inverse and $\{1, 3, 4\}$ -inverse existing, and then establish several expressions for these Re-nnd generalized inverses.

Theorem 2.1. *Let $A \in \mathbb{C}^{m \times m}$. Then the following statements are equivalent:*

- (i) $A_{re}^{(1,2,3)}$ exists;
- (ii) $(A^\dagger)^2 A$ is Re-nnd and $r(A) = r(A^2)$;
- (iii) $A^2 A^\dagger$ is Re-nnd and $r(A) = r(A^2)$;
- (iv) $A^* A^2$ is Re-nnd and $r(A) = r(A^2)$;
- (v) $A^\# A A^\dagger$ is Re-nnd and $r(A) = r(A^2)$.

In this case, then

$$X = A^\# A A^\dagger + \begin{pmatrix} F_A & 0 \end{pmatrix} F_G W E_H \begin{pmatrix} A A^\dagger \\ 0 \end{pmatrix} - \begin{pmatrix} 0 & F_A \end{pmatrix} E_H W^* F_G \begin{pmatrix} 0 \\ A A^\dagger \end{pmatrix} \tag{1}$$

is a Re-nnd $\{1, 2, 3\}$ -inverse of A , where $G = \begin{pmatrix} F_A & A A^\dagger \end{pmatrix}$, $H = \begin{pmatrix} A A^\dagger & F_A \end{pmatrix}^*$, and $W \in \mathbb{C}^{2m \times 2m}$ is arbitrary.

Proof. Since $A^{(1,2,3)} = A^\dagger + F_A V A A^\dagger$, then $A_{re}^{(1,2,3)}$ exists if and only if there exists some V such that $A^{(1,2,3)}$ is Re-nnd, i.e.,

$$\min_V i_- \left(A^{(1,2,3)} + (A^{(1,2,3)})^* \right) = \min_V i_- \left(A^\dagger + (A^\dagger)^* + F_A V A A^\dagger + (F_A V A A^\dagger)^* \right) = 0.$$

By Lemma 1.1, we have

$$\begin{aligned} & \min_V i_- \left(A^\dagger + (A^\dagger)^* + F_A V A A^\dagger + (F_A V A A^\dagger)^* \right) \\ &= \min_V i_- \left(A^\dagger + (A^\dagger)^* - (-F_A V A A^\dagger) - (-F_A V A A^\dagger)^* \right) \\ &= r \left(\begin{matrix} A^\dagger + (A^\dagger)^* & -F_A & A A^\dagger \\ -F_A & & \end{matrix} \right) + \max \left\{ i_- \left(\begin{matrix} A^\dagger + (A^\dagger)^* & -F_A \\ -F_A & 0 \end{matrix} \right) - r \left(\begin{matrix} A^\dagger + (A^\dagger)^* & -F_A & A A^\dagger \\ -F_A & 0 & 0 \end{matrix} \right), \right. \\ & \quad \left. i_- \left(\begin{matrix} A^\dagger + (A^\dagger)^* & A A^\dagger \\ A A^\dagger & 0 \end{matrix} \right) - r \left(\begin{matrix} A^\dagger + (A^\dagger)^* & -F_A & A A^\dagger \\ A A^\dagger & 0 & 0 \end{matrix} \right) \right\}. \end{aligned}$$

On account of Lemma 1.2 and Lemma 1.5, we get

$$\begin{aligned} r \left(\begin{matrix} A^\dagger + (A^\dagger)^* & -F_A & A A^\dagger \\ -F_A & & \end{matrix} \right) &= r \left(\begin{matrix} A^\dagger & I_m & A A^\dagger \end{matrix} \right) = m, \\ i_- \left(\begin{matrix} A^\dagger + (A^\dagger)^* & -F_A \\ -F_A & 0 \end{matrix} \right) &= r(-F_A) + i_- [A^\dagger A (A^\dagger + (A^\dagger)^*) A^\dagger A] \\ &= r(F_A) + i_- [(A^\dagger)^2 A + ((A^\dagger)^2 A)^*], \\ i_- \left(\begin{matrix} A^\dagger + (A^\dagger)^* & A A^\dagger \\ A A^\dagger & 0 \end{matrix} \right) &= r(A A^\dagger) + i_- [E_A (A^\dagger + (A^\dagger)^*) E_A] = r(A), \\ r \left(\begin{matrix} A^\dagger + (A^\dagger)^* & -F_A & A A^\dagger \\ -F_A & 0 & 0 \end{matrix} \right) &= r \left(\begin{matrix} A^\dagger & F_A & A A^\dagger \\ F_A & 0 & 0 \end{matrix} \right) \\ &= r(F_A) + r \left(\begin{matrix} (A^\dagger)^2 A & F_A & A A^\dagger \end{matrix} \right) \\ &= 2r(F_A) + r \left(\begin{matrix} (A^\dagger)^2 A & A^\dagger A^2 A^\dagger \end{matrix} \right) \\ &= 2r(F_A) + r \left(\begin{matrix} A (A^\dagger)^2 A & A^2 A^\dagger \end{matrix} \right) \\ &= 2r(F_A) + r \left(\begin{matrix} A (A^\dagger)^2 A & A^2 \end{matrix} \right), \end{aligned}$$

$$\begin{aligned} r \begin{pmatrix} A^\dagger + (A^\dagger)^* & -F_A & AA^\dagger \\ AA^\dagger & 0 & 0 \end{pmatrix} &= r \begin{pmatrix} 0 & F_A & AA^\dagger \\ AA^\dagger & 0 & 0 \end{pmatrix} \\ &= r(AA^\dagger) + r(F_A) + r(A^\dagger A^2 A^\dagger) \\ &= m + r(A^2). \end{aligned}$$

Hence,

$$\begin{aligned} &\min_V i_- (A^\dagger + (A^\dagger)^* + F_A VAA^\dagger + (F_A VAA^\dagger)^*) \\ &= m + \max \{ i_- [(A^\dagger)^2 A + ((A^\dagger)^2 A)^*] - r(F_A) - r \begin{pmatrix} A(A^\dagger)^2 A & A^2 \end{pmatrix}, r(A) - m - r(A^2) \} \\ &= \max \{ i_- [(A^\dagger)^2 A + ((A^\dagger)^2 A)^*] + r(A) - r \begin{pmatrix} A(A^\dagger)^2 A & A^2 \end{pmatrix}, r(A) - r(A^2) \}. \end{aligned} \tag{2}$$

Letting the right hand side of (2) be zero produces

$$i_- [(A^\dagger)^2 A + ((A^\dagger)^2 A)^*] = 0, \quad r(A) = r \begin{pmatrix} A(A^\dagger)^2 A & A^2 \end{pmatrix}, \quad r(A) = r(A^2)$$

which are equivalent to $(A^\dagger)^2 A$ is Re-nnd and $r(A) = r(A^2)$. So (i) and (ii) are equivalent. And the equivalence of (ii), (iii) and (iv) are followed by Theorem 2.1 in [5].

Next, we show that (iii) and (v) are also equivalent. If $A^2 A^\dagger$ is Re-nnd and $r(A) = r(A^2)$, we can deduce

$$\begin{aligned} &A^2 A^\dagger + (A^2 A^\dagger)^* \geq 0 \\ \Rightarrow &A^\# (A^2 A^\dagger + (A^2 A^\dagger)^*) (A^\#)^* \geq 0 \\ \Rightarrow &A^\# A A^\dagger + (A^\# A A^\dagger)^* \geq 0, \end{aligned}$$

which means that $A^\# A A^\dagger$ is Re-nnd.

Similarly, we can prove (v) \Rightarrow (iii).

If $A_{re}^{(1,2,3)}$ exists, suppose $X = A^\# A A^\dagger + F_A VAA^\dagger$. It is easy to verify that X is a $\{1, 2, 3\}$ -inverse of A . Although it is very difficult to give a general expression of V such that $A^\# A A^\dagger + F_A VAA^\dagger$ is Re-nnd, specially, we can choose some V satisfying $F_A VAA^\dagger$ is Re-nnd, i.e.,

$$F_A VAA^\dagger + (F_A VAA^\dagger)^* \geq 0. \tag{3}$$

In view of Lemma 1.4, the general solution of (3) can be written in the parametric form

$$V = F_A E_M U U^* E_M A A^\dagger + \begin{pmatrix} I_m & 0 \end{pmatrix} F_G W E_H \begin{pmatrix} I_m \\ 0 \end{pmatrix} - \begin{pmatrix} 0 & I_m \end{pmatrix} E_H W^* F_G \begin{pmatrix} 0 \\ I_m \end{pmatrix} + A^\dagger A W_1 + W_2 E_A,$$

where $M = \begin{pmatrix} A^\dagger A & E_A \end{pmatrix}$, $G = \begin{pmatrix} F_A & A A^\dagger \end{pmatrix}$, $H = \begin{pmatrix} A A^\dagger & F_A \end{pmatrix}^*$, and U, W, W_1, W_2 are arbitrary.

In addition, it follows from Lemma 1.5 and $r(A^2) = r(A)$ that

$$r(M) = r \begin{pmatrix} A^\dagger A & E_A \end{pmatrix} = r \begin{pmatrix} A^* & F_{A^*} \end{pmatrix} = r \begin{pmatrix} A^* & I_m \\ 0 & A^* \end{pmatrix} - r(A) = m,$$

which means that $E_M = 0$.

So, (1) can be obtained immediately. \square

In an analogous way, the following result can be deduced.

Theorem 2.2. Let $A \in \mathbb{C}^{m \times m}$. Then the following statements are equivalent:

- (i) $A_{re}^{(1,2,4)}$ exists;
- (ii) $A(A^\dagger)^2$ is Re-nnd and $r(A) = r(A^2)$;
- (iii) $A^\dagger A^2$ is Re-nnd and $r(A) = r(A^2)$;
- (iv) $A^2 A^*$ is Re-nnd and $r(A) = r(A^2)$;

(v) $A^\dagger AA^\#$ is Re-nnd and $r(A) = r(A^2)$.

In this case, then

$$X = A^\dagger AA^\# + \begin{pmatrix} A^\dagger A & 0 \end{pmatrix} F_G W E_H \begin{pmatrix} E_A \\ 0 \end{pmatrix} - \begin{pmatrix} 0 & A^\dagger A \end{pmatrix} E_H W^* F_G \begin{pmatrix} 0 \\ E_A \end{pmatrix}$$

is a Re-nnd $\{1, 2, 4\}$ -inverse of A , where $G = \begin{pmatrix} A^\dagger A & E_A \end{pmatrix}$, $H = \begin{pmatrix} E_A & A^\dagger A \end{pmatrix}^*$, and $W \in \mathbb{C}^{2m \times 2m}$ is arbitrary.

In [5], the authors presented some conditions for the existence for $A_{re}^{(1,3,4)}$, next, we give some new conditions.

Theorem 2.3. Let $A \in \mathbb{C}^{m \times m}$. Then the following statements are equivalent:

- (i) $A_{re}^{(1,3,4)}$ exists;
(ii) $A_{re}^{(1,3)}$, $A_{re}^{(1,4)}$ exist, and

$$r \begin{pmatrix} A^* A & A^* \\ AA^* & -A \end{pmatrix} = r(A) + r(A^* A + A^2) = r(A) + r(AA^* + A^2). \quad (4)$$

Proof. Since the $A_{re}^{(1,3,4)}$ can be regarded as the common Re-nnd solution to $A^* A X = A^*$ and $X A A^* = A^*$. By Lemma 1.7, we get that statement (i) is equivalent to $A_{re}^{(1,3)}$, $A_{re}^{(1,4)}$ exist, and

$$r \begin{pmatrix} A^* A & A^* \\ AA^* & -A \end{pmatrix} = r \begin{pmatrix} A^* A & (A^*)^2 A \\ AA^* & -A A^* A \end{pmatrix} = r \begin{pmatrix} A^* A & A^* A A^* \\ AA^* & -A^2 A^* \end{pmatrix}.$$

Moreover,

$$\begin{aligned} r \begin{pmatrix} A^* A & (A^*)^2 A \\ AA^* & -A A^* A \end{pmatrix} &= r \begin{pmatrix} A^* A & (A^*)^2 \\ AA^* & -A A^* \end{pmatrix} = r \begin{pmatrix} A^* A & (A^*)^2 \\ A^* & -A^* \end{pmatrix} \\ &= r(A^*) + r[A^* A + (A^*)^2] = r(A) + r(A^* A + A^2), \\ r \begin{pmatrix} A^* A & A^* A A^* \\ AA^* & -A^2 A^* \end{pmatrix} &= r \begin{pmatrix} A^* A & A^* A \\ AA^* & -A^2 \end{pmatrix} = r \begin{pmatrix} A & A \\ AA^* & -A^2 \end{pmatrix} \\ &= r(A) + r(AA^* + A^2). \end{aligned}$$

According to the above analyses, (4) is valid. The proof is complete. \square

3. Acknowledgements

The authors would like to thank the Editor and the referees for their very detailed comments and valuable suggestions which greatly improved our presentation.

References

- [1] A. Ben-Israel, T.N.E. Greville, Generalized Inverses: Theory and Applications, second ed., Springer, New York, 2003.
- [2] Y. Tian, Y. Takane, On common generalized inverses of a pair of matrices, Linear Multilinear Algebra. 54 (2006) 195-209.
- [3] X. Liu, H. Yang, An expression of the general common least-squares solution, Comput. Math. Appl. 61 (2011) 3071-3078.
- [4] X. Liu, On Hermitian generalized inverses and positive semidefinite generalized inverses, Indian J. Pure Appl. Math. 45 (2014) 443-459.
- [5] J. Nikolov, D. S. Cvetković-Ilić, Re-nnd generalized inverses, Linear Algebra Appl. 439 (2013) 2999-3007.
- [6] D. S. Cvetković-Ilić, Re-nnd solutions of the matrix equation $AXB = C$, J. Aust. Math. Soc. 84 (2008) 63-72.
- [7] Y. Liu, Y. Tian, Max-min problems on the ranks and inertias of the matrix expressions $A - BXC \pm (BXC)^*$ with applications, J. Optim. Theory. Appl. 148 (2011) 593-622.
- [8] Y. Tian, More on maximal and minimal ranks of Schur complements with applications, Appl. Math. Comput. 152 (2004) 675-692.
- [9] Y. Tian, D. Rosen, Solving the matrix inequality $AXB + (AXB)^* \geq C$, Mathematical Inequalities & Applications, 12 (2012) 537-548.
- [10] X. Liu, Comments on "The common Re-nnd and Re-pd solutions to the matrix equations $AX = C$ and $XB = D$ ", Appl. Math. Comput. 236 (2014) 663-668.