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SOME EQUALITIES FOR GENERALIZED INVERSES OF MATRIX SUMS AND BLOCK CIRCULANT MATRICES

YONGGE TIAN

Abstract. Let $A_1, A_2, \cdots, A_n$ be complex matrices of the same size. We show in this note that the Moore-Penrose inverse, the Drazin inverse and the weighted Moore-Penrose inverse of the sum $\sum_{t=1}^{n} A_t$ can all be determined by the block circulant matrix generated by $A_1, A_2, \cdots, A_n$. In addition, some equalities are also presented for the Moore-Penrose inverse and the Drazin inverse of a quaternionic matrix.

Let $C$ be a circulant matrix over the complex number field $\mathbb{C}$ with the form

$$
C = 
\begin{bmatrix}
a_0 & a_1 & \cdots & a_{n-1} \\
 a_{n-1} & a_0 & \cdots & a_{n-2} \\
 \vdots & \vdots & \ddots & \vdots \\
 a_1 & a_2 & \cdots & a_0
\end{bmatrix}.
$$

Then it is well known (see, e.g., [1] and [3]) that $C$ satisfies the following similarity factorization equality

$$
U^*CU = \text{diag}(\lambda_1, \lambda_2, \cdots, \lambda_n),
$$

where $U$ is a fixed unitary matrix with the form

$$
U = (u_{pq})_{n \times n}, \quad u_{pq} = \frac{1}{\sqrt{n}} \omega^{(p-1)(q-1)}, \quad \omega \text{ is the } n\text{-th root of unity},
$$

and

$$
\lambda_t = a_0 + a_1 \omega^{(t-1)} + a_2 (\omega^{(t-1)})^2 + \cdots + a_{n-1} (\omega^{(t-1)})^{n-1}, \quad t = 1, \cdots, n.
$$

In particular,

$$
\lambda_1 = a_0 + a_1 + \cdots + a_{n-1}.
$$

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Observe that $U$ in Eq.(3) has no relation with $a_0, \ldots, a_{n-1}$ in Eq.(1). Thus Eq.(2) can directly be extended to block circulant matrix as follows.

**Lemma 1.** Let

$$A = \begin{bmatrix}
A_1 & A_2 & \cdots & A_n \\
A_n & A_1 & \cdots & A_{n-1} \\
\vdots & \vdots & \ddots & \vdots \\
A_2 & A_3 & \cdots & A_1
\end{bmatrix}$$

be a block circulant matrix over the complex number field $\mathbb{C}$, where $A \in \mathbb{C}^{r \times s}$, $t = 1, \ldots, n$. Then $A$ satisfies the following factorization equality

$$U_r^*AU_s = \text{diag}(J_1, J_2, \cdots, J_n),$$

where $U_r$ and $U_s$ are two fixed block unitary matrices

$$U_r = (u_{pq}I_r)_{n \times n}, \quad U_s = (u_{pq}I_s)_{n \times n},$$

and $u_{pq}$ as in Eq.(3), meanwhile

$$J_t = A_1 + A_2\omega^{(t-1)} + A_3(\omega^{(t-1)})^2 + \cdots + A_n(\omega^{(t-1)})^{n-1}, \quad t = 1, \ldots, n.$$

Especially, the block entries in the first block rows and first block columns of $U_r$ and $U_s$ are all identity matrices, and $J_1$ is

$$J_1 = A_1 + A_2 + \cdots + A_n.$$

Observe that $J_1$ in Eq.(7) is the sum of $A_1, A_2, \cdots, A_n$. Thus Eq.(7) implies that the sum $\sum_{t=1}^{n} A_t$ is closely linked to its corresponding block circulant matrix through a unitary factorization equality. Recall a fundamental fact in the theory of generalized inverses of matrices (see, e.g., [2]) that

$$(PAQ)^\dagger = Q^*A^\dagger P^*, \quad \text{if } P \text{ and } Q \text{ are unitary.}$$

Then from Eq.(7), we can directly find the following result.

**Lemma 2.** Let $A$ be given in Eq.(6), $U_r$ and $U_s$ be given in Eq.(8). Then

(a) The Moore-Penrose inverse of $A$ satisfies

$$U_s^*A^\dagger U_r = \text{diag}(J_1^\dagger, J_2^\dagger, \cdots, J_n^\dagger).$$

(b) If $r = s$, then the Drazin inverse of $A$ satisfies

$$U_r^*A^D U_r = \text{diag}(J_1^D, J_2^D, \cdots, J_n^D).$$

(c) Suppose that $M \in \mathbb{C}^{r \times r}$, and $N \in \mathbb{C}^{s \times s}$ are two positive definite Hermitian matrices. Then the weighted Moore-Penrose inverse of $A$ satisfies

$$U_s^*A_{M,N}^\dagger U_r = \text{diag}((J_1)_{M,N}^\dagger, (J_2)_{M,N}^\dagger, \cdots, (J_n)_{M,N}^\dagger),$$

where $\widehat{M} = \text{diag}(M, M, \cdots, M)$ and $\widehat{N} = \text{diag}(N, N, \cdots, N)$.

**Proof.** Since $U_r$ and $U_s$ in Eq.(7) are unitary, we have

$$(U_r^*AU_s)^\dagger = U_s^*A^\dagger U_r.$$
by Eq.(11). On the other hand, it is easily seen that
\[ \text{[diag}(J_1, J_2, \cdots, J_n)\text{]}^\dagger = \text{diag}(J_1^\dagger, J_2^\dagger, \cdots, J_n^\dagger). \]
Thus Eq.(12) follows. Secondly, noting
\[ (U_r^*AU_r)^D = (U_r^{-1}AU_r)^D = U_r^{-1}A^D U_r = U_r^*A^D U_r, \]
and
\[ \text{[diag}(J_1, J_2, \cdots, J_n)\text{]}^D = \text{diag}(J_1^D, J_2^D, \cdots, J_n^D), \]
we have Eq.(13). To prove Eq.(14), we apply the following well-known identity (see [2])
\[ A^\dagger_{M,N} = N^{-\frac{1}{2}}(M^\frac{1}{2}AN^{-\frac{1}{2}})^\dagger M^\frac{1}{2}, \]
and Eq.(11) to the left-hand side of Eq.(7),
\[ (U_r^*AU_s)^\dagger_{\hat{M},\hat{N}} = \hat{N}^{-\frac{1}{2}}(\hat{M}^{\frac{1}{2}} U_r^*AU_s\hat{N}^{-\frac{1}{2}})^\dagger \hat{M}^{\frac{1}{2}} \]
\[ = \hat{N}^{-\frac{1}{2}}(U_r^*\hat{M}^{\frac{1}{2}}AN^{-\frac{1}{2}} U_s)^\dagger \hat{M}^{\frac{1}{2}} \]
\[ = \hat{N}^{-\frac{1}{2}} U_r^*(\hat{M}^{\frac{1}{2}}AN^{-\frac{1}{2}})^\dagger U_r \hat{M}^{\frac{1}{2}} \]
\[ = U_r^*\hat{N}^{-\frac{1}{2}}(\hat{M}^{\frac{1}{2}}AN^{-\frac{1}{2}})^\dagger \hat{M}^{\frac{1}{2}} U_r \]
\[ = U_r^*A^\dagger_{\hat{M},\hat{N}} U_r, \]
where two simple facts
\[ U_r^*\hat{M}^{\frac{1}{2}} = U_r^*\hat{M}^{\frac{1}{2}}, \quad U_r\hat{N}^{-\frac{1}{2}} = \hat{N}^{-\frac{1}{2}} U_r \]
are used in the above deduction. On the other hand,
\[ \text{[diag}(J_1, \cdots, J_n)\text{]}^\dagger_{\hat{M},\hat{N}} \]
\[ = \hat{N}^{-\frac{1}{2}}[\hat{M}^{\frac{1}{2}} \text{diag}(J_1, \cdots, J_n)\hat{N}^{-\frac{1}{2}}]^\dagger \hat{M}^{\frac{1}{2}} \]
\[ = \hat{N}^{-\frac{1}{2}} \text{diag}((M^{\frac{1}{2}} J_1 N^{-\frac{1}{2}})^\dagger, \cdots, (M^{\frac{1}{2}} J_n N^{-\frac{1}{2}})^\dagger)^\dagger \hat{M}^{\frac{1}{2}} \]
\[ = \text{diag}(N^{-\frac{1}{2}}(M^{\frac{1}{2}} J_1 N^{-\frac{1}{2}})^\dagger M^{\frac{1}{2}}, \cdots, N^{-\frac{1}{2}}(M^{\frac{1}{2}} J_n N^{-\frac{1}{2}})^\dagger M^{\frac{1}{2}}) \]
\[ = \text{diag}((J_1)^\dagger_{M,N}, \cdots, (J_n)^\dagger_{M,N}). \]
So we have Eq.(14). \qed

The main results of this note are presented below.

**Theorem 3.** Let \( A_1, A_2, \cdots, A_n \in \mathbb{C}^{r \times s} \) be given. Then the Moore-Penrose inverse of their sum satisfies the identity

\[ (A_1 + A_2 + \cdots + A_n)^\dagger = \frac{1}{n} [I_s, I_s, \cdots, I_s] \left[ \begin{array}{ccc} A_1 & A_2 & \cdots & A_n \\ A_n & A_1 & \cdots & A_{n-1} \\ \vdots & \vdots & \ddots & \vdots \\ A_2 & A_3 & \cdots & A_1 \end{array} \right]^\dagger \left[ \begin{array}{c} I_r \\ I_r \\ \vdots \\ I_r \end{array} \right]. \]

**Proof.** Pre-multiplying \([I_s, 0, \cdots, 0]^{T}\) and post-multiplying \([I_r, 0, \cdots, 0]^{T}\) on the both sides of Eq.(12) immediately yield Eq.(16). \qed

Similarly we can establish the following two theorems.
Theorem 4. Let $A_1, A_2, \ldots, A_n \in \mathbb{C}^{r \times r}$ be given. Then the Drazin inverse of their sum satisfies the equality

\begin{equation}
(A_1 + A_2 + \cdots + A_n)^D = \frac{1}{n}[I_r, I_r, \cdots, I_r]
\begin{bmatrix}
A_1 & A_2 & \cdots & A_n \\
A_n & A_1 & \cdots & A_{n-1} \\
\vdots & \vdots & \ddots & \vdots \\
A_2 & A_3 & \cdots & A_1
\end{bmatrix}^D
\begin{bmatrix}
I_r \\
I_r \\
\vdots \\
I_r
\end{bmatrix}.
\end{equation}

In particular, if the block circulant matrix in it is nonsingular, then

\begin{equation}
(A_1 + A_2 + \cdots + A_n)^{-1} = \frac{1}{n}[I_r, I_r, \cdots, I_r]
\begin{bmatrix}
A_1 & A_2 & \cdots & A_n \\
A_n & A_1 & \cdots & A_{n-1} \\
\vdots & \vdots & \ddots & \vdots \\
A_2 & A_3 & \cdots & A_1
\end{bmatrix}^{-1}
\begin{bmatrix}
I_r \\
I_r \\
\vdots \\
I_r
\end{bmatrix}.
\end{equation}

Theorem 5. Let $A_1, A_2, \ldots, A_n \in \mathbb{C}^{r \times s}$ be given, $M \in \mathbb{C}^{r \times r}$ and $N \in \mathbb{C}^{s \times s}$ be two positive definite Hermitian matrices. Then the weighted Moore-Penrose inverse of their sum satisfies

\begin{equation}
(A_1 + A_2 + \cdots + A_n)^{\dagger}_{M,N} = \frac{1}{n}[I_s, I_s, \cdots, I_s]
\begin{bmatrix}
A_1 & A_2 & \cdots & A_n \\
A_n & A_1 & \cdots & A_{n-1} \\
\vdots & \vdots & \ddots & \vdots \\
A_2 & A_3 & \cdots & A_1
\end{bmatrix}_{\tilde{M}, \tilde{N}}
\begin{bmatrix}
I_r \\
I_r \\
\vdots \\
I_r
\end{bmatrix},
\end{equation}

where $\tilde{M} = \text{diag}(M, M, \cdots, M)$ and $\tilde{N} = \text{diag}(N, N, \cdots, N)$.

Eqs.(16)–(18) show that the expressions of the Moore-Penrose inverse, the Drazin inverse, and the weighted Moore-Penrose inverse of the sum of the matrices can all be determined through the block circulant matrix $A$ generated by $A_1, A_2, \ldots, A_n$. Using them one can establish various valuable expressions for generalized inverses of matrices. Some related work was presented in the author’s [6].

Note that any complex matrix can be written as $A + iB$. Some interesting equalities can also be derived from Eqs.(16)–(18) for generalized inverses of a complex matrix $A + iB$.

Corollary 6. Let $A + iB \in \mathbb{C}^{r \times s}$ with $A, B \in \mathbb{R}^{r \times s}$. Then the Moore-Penrose inverse of $A + iB$ satisfies the equality

\begin{equation}
(A + iB)^\dagger = \frac{1}{2}[I_s, iI_s]
\begin{bmatrix}
A & -B \\
B & A
\end{bmatrix}^\dagger
\begin{bmatrix}
I_r \\
-I_r
\end{bmatrix}.
\end{equation}

Proof. According to Eq.(16), we first see that

\begin{equation}
(A + iB)^\dagger = \frac{1}{2}[I_s, I_s]
\begin{bmatrix}
A & iB \\
iB & A
\end{bmatrix}^\dagger
\begin{bmatrix}
I_r \\
I_r
\end{bmatrix}.
\end{equation}
Moreover observe that
\[
\begin{bmatrix}
A & iB \\
iB & A
\end{bmatrix} = \begin{bmatrix}
I_r & 0 \\
0 & iI_r
\end{bmatrix} \begin{bmatrix}
A & -B \\
B & A
\end{bmatrix} \begin{bmatrix}
I_s & 0 \\
0 & -iI_s
\end{bmatrix}.
\]

We then get
\[
\begin{bmatrix}
A & iB \\
iB & A
\end{bmatrix}^+ = \begin{bmatrix}
I_s & 0 \\
0 & iI_s
\end{bmatrix} \begin{bmatrix}
A & -B \\
B & A
\end{bmatrix}^+ \begin{bmatrix}
I_r & 0 \\
0 & -iI_r
\end{bmatrix}.
\]

Putting it in Eq.(21) yields Eq.(20).

\[\square\]

**Corollary 7.** Let \(A + iB \in \mathbb{C}^{r \times r}\) with \(A, B \in \mathbb{R}^{r \times r}\). Then the Drazin inverse of \(A + iB\) satisfies the equality

\[(22) \quad (A + iB)^D = \frac{1}{2} [I_r, iI_r] \begin{bmatrix}
A & -B \\
B & A
\end{bmatrix}^D \begin{bmatrix}
I_r \\
-iI_r
\end{bmatrix}.
\]

In particular, if \(A + iB\) is nonsingular, then

\[(23) \quad (A + iB)^{-1} = \frac{1}{2} [I_r, iI_r] \begin{bmatrix}
A & -B \\
B & A
\end{bmatrix}^{-1} \begin{bmatrix}
I_r \\
-iI_r
\end{bmatrix}.
\]

**Corollary 8.** Let \(A + iB \in \mathbb{C}^{r \times s}\) with \(A, B \in \mathbb{R}^{r \times s}, M \in \mathbb{C}^{r \times r}\) and \(N \in \mathbb{C}^{s \times s}\) be two positive definite Hermitian matrices. Then the weighted Moore-Penrose inverse of \(A + iB\) satisfies the equality

\[(24) \quad (A + iB)^{\dagger}_{M,N} = \frac{1}{2} [I_s, iI_s] \begin{bmatrix}
A & -B \\
B & A
\end{bmatrix}^{\dagger}_{\hat{M},\hat{N}} \begin{bmatrix}
I_r \\
-iI_r
\end{bmatrix},
\]

where \(\hat{M} = \text{diag}(M, M)\) and \(\hat{N} = \text{diag}(N, N)\).

The results in the above three corollaries on complex matrices motivate us to find the following interesting results on generalized inverses of quaternionic matrices.

**Theorem 9.** Let \(A = A_0 + iA_1 + jA_2 + kA_3\) be a quaternionic matrix, where \(A_0, \ldots, A_3 \in \mathbb{R}^{m \times n}, i^2 = j^2 = k^2 = -1, ij = -ji = k, jk = -kj = i\) and \(ki = -ik = j\). Then

(a) The Moore-Penrose inverse of \(A\) satisfies the equality

\[(25) \quad A^\dagger = \frac{1}{4} [I_n, iI_n, jI_n, kI_n] \begin{bmatrix}
A_0 & -A_1 & -A_2 & -A_3 \\
A_1 & A_0 & -A_3 & A_2 \\
A_2 & A_3 & A_0 & -A_1 \\
A_3 & -A_2 & A_1 & A_0
\end{bmatrix}^\dagger \begin{bmatrix}
I_m \\
-iI_m \\
-jI_m \\
-kI_m
\end{bmatrix}.
\]

(b) If \(m = n\), then the Drazin inverse of \(A\) satisfies the equality

\[(26) \quad A^D = \frac{1}{4} [I_n, iI_n, jI_n, kI_n] \begin{bmatrix}
A_0 & -A_1 & -A_2 & -A_3 \\
A_1 & A_0 & -A_3 & A_2 \\
A_2 & A_3 & A_0 & -A_1 \\
A_3 & -A_2 & A_1 & A_0
\end{bmatrix}^D \begin{bmatrix}
I_n \\
-iI_n \\
-jI_n \\
-kI_n
\end{bmatrix}.
\]
(c) In particular, if $A$ is nonsingular, then the inverse of $A$ satisfies the equality

$$A^{-1} = \frac{1}{4} [I_n, iI_n, jI_n, kI_n] \begin{bmatrix} A_0 & -A_1 & -A_2 & -A_3 \\ A_1 & A_0 & -A_3 & A_2 \\ A_2 & A_3 & A_0 & -A_1 \\ A_3 & -A_2 & A_1 & A_0 \end{bmatrix}^{-1} \begin{bmatrix} I_n \\ -iI_n \\ -jI_n \\ -kI_n \end{bmatrix}. \quad (27)$$

The equalities (25)–(27) can be derived from the following universal factorization equality for a quaternionic matrix

$$V_m \begin{bmatrix} A_0 & -A_1 & -A_2 & -A_3 \\ A_1 & A_0 & -A_3 & A_2 \\ A_2 & A_3 & A_0 & -A_1 \\ A_3 & -A_2 & A_1 & A_0 \end{bmatrix} V_n = \begin{bmatrix} A & A \\ A & A \end{bmatrix}, \quad (28)$$

where

$$V_t = \frac{1}{2} \begin{bmatrix} I_t & iI_t & jI_t & kI_t \\ -iI_t & I_t & kI_t & -jI_t \\ -jI_t & -kI_t & I_t & iI_t \\ -kI_t & jI_t & -iI_t & I_t \end{bmatrix}, \quad t = m, n \quad (29)$$

is a unitary quaternionic matrix, that is, $V_t V_t^* = V_t^* V_t = I_t$. The equality was first established by the author in [7]. Based on it, one can easily extend various results in the real and complex matrix theory to the real quaternion algebra.

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References


