

Generalized Cayley-Hamilton theorem for core-EP inverse matrix and DMP inverse matrix

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Abstract: By using the classical Cayley-Hamilton theorem, the polynomial equations of the core-EP inverse matrix and Drazin-Moore-Penrose (DMP) inverse matrix are given, respectively. If the characteristic polynomial of the singular matrix A , $p_A(s) = \det(sE_n - A) = s^n + a_{n-1}s_{n-1} + \dots + a_1s$, is given, then $f_A(A^\oplus) = \mathbf{0}$ and $f_A(A^{d,+}) = \mathbf{0}$ in which $f_A(A) = a_1x^n + a_2x^{n-1} + \dots + a_{n-1}x^2 + x$, and A^\oplus and $A^{d,+}$ are the core-EP inverse and the DMP inverse of A , respectively. Furthermore, some properties of the characteristic polynomials of $A^D \in C_{n,n}$ and $A^\oplus \in C_{n,n}$ are derived.

Key words: Cayley-Hamilton theorem; characteristic equation; Drazin inverse; Drazin-Moore-Penrose (DMP) inverse; core-EP inverse

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In this paper, we use the following notations. The symbol $C_{m,n}$ is the set of $m \times n$ matrices with complex entries, and $\text{rk}(A)$ represents the rank of $A \in C_{m,n}$. Let $A \in C_{n,n}$, and then the smallest non-negative integer k , which satisfies $\text{rk}(A^{k+1}) = \text{rk}(A^k)$, is called the index of A and is denoted as $\text{Ind}(A)$. The Moore-Penrose inverse of $A \in C_{m,n}$ is defined as the unique matrix $X \in C_{n,m}$ satisfying the equations $AXA = A$, $XAX = X$, $(AX)^* = AX$, $(XA)^* = XA$, and is denoted as $X = A^+$. The Drazin inverse of $A \in C_{n,n}$ is defined as the unique matrix $X \in C_{n,n}$ satisfying the equations $XA^{k+1} = A^k$, $XAX = X$, $AX = XA$ and is usually denoted as $X = A^D$ (see Ref. [1]). The core-EP inverse of $A \in C_{n,n}$ is defined as the unique matrix $X \in C_{n,n}$ satisfying the equations $XA^{k+1} = A^k$, $XAX = X$ and $(AX)^* = AX$, and is denoted as $X = A^\oplus$ [2]. The DMP inverse of $A \in C_{n,n}$ is defined as the unique matrix $X \in C_{n,n}$ satisfying the equations $XAX = X$, $XA = A^D A$ and $A^m X = A^k A^+$, and is denoted as $X = A^{d,+}$ [3]. More details

of the Drazin, core-EP, DMP inverses can be seen in Refs. [4–8].

The Cayley-Hamilton theorem has many applications in nonlinear time-varying systems, electric circuits, etc. The classical Cayley-Hamilton theorem was extended to the fractional continuous-time and discrete-time linear systems^[9], nonlinear time-varying systems with square and rectangular systems^[10], the Drazin inverse matrix and standard inverse matrix^[11], etc. More details about the Cayley-Hamilton theorem and its applications can be read in Refs. [9–13]. Therefore, it is very interesting to investigate the Cayley-Hamilton theorem for the core-EP inverse matrix and DMP inverse matrix. In this paper, our main tools are core-EP decomposition and generalized inverses.

1 Preliminaries

In this section, we present some preliminary results.

Theorem 1 [¹⁴, Cayley-Hamilton theorem] Let $p_A(s) = \det(sE_n - A)$ be the characteristic polynomial of $X \in C_{n,n}$. Then $p_A(A) = \mathbf{0}$.

Theorem 2 [¹⁴] Let $A \in C_{n,n}$ is singular, i. e. $\det(A) = 0$, and the characteristic polynomial of A be

$$p_A(s) = \det(sE_n - A) = s^n + a_{n-1}s_{n-1} + \dots + a_1s \quad (1)$$

Then

$$f_A(A^D) = a_1(A^D)^n + a_2(A^D)^{n-1} + \dots + a_{n-1}(A^D)^2 + A^D = \mathbf{0} \quad (2)$$

Lemma 1 [¹⁵, core-nilpotent decomposition] Let $A \in C_{n,n}$ be with $\text{Ind}(A) = k$. Then A can be written as the sum of matrices \hat{A}_1 and \hat{A}_2 , i. e. $A = \hat{A}_1 + \hat{A}_2$ where $\text{Ind}(\hat{A}_1) \leq 1$, \hat{A}_2 is nilpotent, and $\hat{A}_2\hat{A}_1 = \hat{A}_1\hat{A}_2 = \mathbf{0}$. Here one or both of \hat{A}_1 and \hat{A}_2 can be null. Furthermore, there is a nonsingular matrix P such that

$$\hat{A}_1 = P \begin{bmatrix} \Sigma & \mathbf{0} \\ \mathbf{0} & \mathbf{0} \end{bmatrix} P^{-1}, \hat{A}_2 = P \begin{bmatrix} \mathbf{0} & \mathbf{0} \\ \mathbf{0} & \bar{N} \end{bmatrix} P^{-1} \quad (3)$$

where $\Sigma \in C_{\text{rk}(A), \text{rk}(A)}$ is non-singular, and \bar{N} is nilpotent and $\bar{N}^k = \mathbf{0}$.

Lemma 2 [¹⁵, core-EP decomposition] Let $A \in C_{n,n}$ be with $\text{Ind}(A) = k$. Then A can be written as the sum of matrices A_1 and A_2 , i. e. $A = A_1 + A_2$ where $\text{Ind}(A_1) \leq 1$, A_2 is nilpotent, and $A_1^* A_2 = A_2 A_1 = \mathbf{0}$. Here one or both of A_1

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and A_2 can be null. Furthermore, there is a unitary matrix U such that

$$A_1 = U \begin{bmatrix} T & S \\ \mathbf{0} & \mathbf{0} \end{bmatrix} U^*, \quad A_2 = U \begin{bmatrix} \mathbf{0} & \mathbf{0} \\ \mathbf{0} & N \end{bmatrix} U^* \quad (4)$$

where $T \in C_{\text{rk}(A), \text{rk}(A)}$ is non-singular, N is nilpotent and $N^k = \mathbf{0}$.

Lemma 3 Let the core-EP decomposition of $A \in C_{n,n}$ be as in Lemma 2. Then the core-EP inverse of A is

$$A^\oplus = U \begin{bmatrix} T^{-1} & \mathbf{0} \\ \mathbf{0} & \mathbf{0} \end{bmatrix} U^* \quad (5)$$

Let the core-EP decomposition of A be as in (4). Then

$$A^p = U \begin{bmatrix} T^p & \Phi_p \\ \mathbf{0} & N^p \end{bmatrix} U^* \quad (6)$$

and

$$(A^\oplus)^p = U \begin{bmatrix} T^{-p} & \mathbf{0} \\ \mathbf{0} & \mathbf{0} \end{bmatrix} U^* \quad (7)$$

where $\Phi_p = \sum_{i=1}^p T^{i-1} S N^{p-i}$. It is easy to confirm that $\Phi_j = T^{j-k} \Phi_k$, where $j \geq k$.

2 Main Results

In this section the classical Cayley-Hamilton theorem will be extended to the core-EP inverse matrix and DMP inverse matrix. By assumption, matrix A is singular, i. e. $\det(A) = 0$.

Lemma 4 Let the characteristic polynomial of $A \in C_{n,n}$ be as in Eq. (1). Then

$$f_A(A^\oplus) = a_1(A^\oplus)^n + a_2(A^\oplus)^{n-1} + \dots + a_{n-1}(A^\oplus)^2 + A^\oplus = \mathbf{0} \quad (8)$$

Proof Using (1) and Theorem 1 we obtain

$$A^n + a_{n-1}A^{n-1} + \dots + a_1A = \mathbf{0} \quad (9)$$

It follows from Lemma 2 and (6) that

$$U \begin{bmatrix} T^n + \sum_{p=1}^{n-1} a_p T^p & * \\ \mathbf{0} & \Delta \end{bmatrix} U^* = \mathbf{0} \quad (10)$$

Post-multiplying (10) by

$$U \begin{bmatrix} T^{-(n+1)} & \mathbf{0} \\ \mathbf{0} & \mathbf{0} \end{bmatrix} U^* = \mathbf{0}$$

we have

$$U \begin{bmatrix} T^{-1} + \sum_{p=1}^{n-1} a_p T^{p-(n+1)} & \mathbf{0} \\ \mathbf{0} & \mathbf{0} \end{bmatrix} U^* = \mathbf{0} \quad (11)$$

Therefore, by applying (7), we obtain (8).

Example 1 Let

$$A = \begin{bmatrix} 1 & 0 & 1 & 0 \\ 0 & 1 & 0 & 1 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

Then $\text{Ind}(A) = 2$, the Drazin A^D is

$$A^D = \begin{bmatrix} 1 & 0 & 1 & 1 \\ 0 & 1 & 0 & 1 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

and the core-EP inverse A^\oplus is

$$A^\oplus = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

The characteristic polynomial of A is

$$\det(sE_4 - A) = \begin{vmatrix} s-1 & 0 & -1 & 0 \\ 0 & s-1 & 0 & -1 \\ 0 & 0 & s-1 & -1 \\ 0 & 0 & 0 & s-1 \end{vmatrix} = s^4 - 2s^3 + s^2 + 0s$$

From the classical Cayley-Hamilton theorem, we have $A^4 - 2A^3 + A^2 = \mathbf{0}$. By applying Lemma 4, we obtain $(A^\oplus)^3 - 2(A^\oplus)^2 + A^\oplus = \mathbf{0}$.

Note that, if the characteristic polynomials of A^\oplus and A^D is

$$p_{A^\oplus}(s) = \det(sE_n - A^\oplus) = s^n + b_{n-1}s_{n-1} + \dots + b_1s \quad (12)$$

$$p_{A^D}(s) = \det(sE_n - A^D) = s^n + c_{n-1}s_{n-1} + \dots + c_1s \quad (13)$$

respectively, we cannot obtain

$$p_{A^\oplus}(s) = b_1A^n + b_2A^{n-1} + \dots + b_{n-1}A^2 + A \quad (14)$$

$$p_{A^D}(s) = c_1A^n + c_2A^{n-1} + \dots + c_{n-1}A^2 + A \quad (15)$$

Example 2 Let

$$A = \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix}$$

It is easy to confirm that the core-EP inverse A^\oplus is

$$A^\oplus = \begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix} = A^D$$

Then

$$p_{A^\oplus}(s) = p_{A^D}(s) = \begin{vmatrix} s & 0 \\ 0 & s \end{vmatrix} = s^2 + 0s$$

but

$$f_{A^\oplus}(s) = f_{A^\oplus}(s) = 0A^2 + A = A \neq 0$$

Theorem 3 Let $A \in C_{n,n}$ and $\text{Ind}(A) = k$. Then the characteristic polynomial of $A^\oplus \in C_{n,n}$ is

$$p_{A^\oplus}(s) = s^n + b_{n-1}s_{n-1} + \dots + b_{n-\text{rk}(A^\dagger)}s^{n-\text{rk}(A^\dagger)} \quad (16)$$

Furthermore,

$$b_{n-\text{rk}(A^\dagger)}A^n + \dots + b_{n-1}A^{n-\text{rk}(A^\dagger)+1} + A^{n-\text{rk}(A^\dagger)} = 0 \quad (17)$$

Proof Let the core-EP decomposition of A , i. e. $A = A_1 + A_2$, be as in Lemma 2. Then

$$p_{A^\oplus}(s) = \det\left(sE_n - U\begin{bmatrix} T^{-1} & 0 \\ 0 & 0 \end{bmatrix}U^*\right) = s^{n-\text{rk}(A^\dagger)}\det(sE_{\text{rk}(A^\dagger)} - T^{-1})$$

Therefore, we obtain (16). Using (16) and Theorem 1, we obtain

$$(A^\oplus)^n + b_{n-1}(A^\oplus)^{n-1} + \dots + b_{n-\text{rk}(A^\dagger)}(A^\oplus)^{n-\text{rk}(A^\dagger)} = 0 \quad (18)$$

that is,

$$U\begin{bmatrix} T^{-n} & 0 \\ 0 & 0 \end{bmatrix}U^* + b_{n-1}U\begin{bmatrix} T^{-(n-1)} & 0 \\ 0 & 0 \end{bmatrix}U^* + \dots + b_{n-\text{rk}(A^\dagger)}U\begin{bmatrix} T^{-(n-\text{rk}(A^\dagger))} & 0 \\ 0 & 0 \end{bmatrix}U^* = 0 \quad (19)$$

Post-multiplying (19) by

$$A^{n+n-\text{rk}(A^\dagger)} = U\begin{bmatrix} T^{n+n-\text{rk}(A^\dagger)} & \Phi^{n+n-\text{rk}(A^\dagger)} \\ 0 & 0 \end{bmatrix}U^* = 0$$

we have (17).

Theorem 4 Let $A \in C_{n,n}$, $\text{Ind}(A) \leq 1$ and the characteristic polynomial of $A^\oplus \in C_{n,n}$ be as in (12). Then

$$f_{A^\oplus}(A) = b_1A^n + b_2A^{n-1} + \dots + b_{n-1}A^2 + A = 0 \quad (20)$$

Theorem 5 Let $A \in C_{n,n}$ and $\text{Ind}(A) = k$. Then the characteristic polynomial of $A^\oplus \in C_{n,n}$ is

$$p_{A^\oplus}(s) = \det(sE_n - A^\oplus) = s^n + c_{n-1}s_{n-1} + \dots + c_{n-\text{rk}(A^\dagger)}s^{n-\text{rk}(A^\dagger)} \quad (21)$$

Furthermore,

$$c_{n-\text{rk}(A^\dagger)}A^n + \dots + c_{n-1}A^{n-\text{rk}(A^\dagger)+1} + A^{n-\text{rk}(A^\dagger)} = 0 \quad (22)$$

Proof Let the core-nilpotent decomposition of A , $A = \hat{A}_1 + \hat{A}_2$ be as in Lemma 1. Then

$$p_{A^\oplus}(s) = \det\left(sE_n - P\begin{bmatrix} \Sigma^{-1} & 0 \\ 0 & 0 \end{bmatrix}P^{-1}\right) = \det\left(\begin{bmatrix} sE_{\text{rk}(A^\dagger)} - \Sigma^{-1} & 0 \\ 0 & E_{n-\text{rk}(A^\dagger)} \end{bmatrix}\right) = s^{n-\text{rk}(A^\dagger)}\det(sE_{\text{rk}(A^\dagger)} - \Sigma^{-1})$$

Therefore, we obtain (21). Using (21) and Theorem 1

we obtain

$$(A^\oplus)^n + b_{n-1}(A^\oplus)^{n-1} + \dots + b_{n-\text{rk}(A^\dagger)}(A^\oplus)^{n-\text{rk}(A^\dagger)} = 0$$

that is,

$$P\begin{bmatrix} \Sigma^{-n} & 0 \\ 0 & 0 \end{bmatrix}P^{-1} + b_{n-1}P\begin{bmatrix} \Sigma^{-(n-1)} & 0 \\ 0 & 0 \end{bmatrix}P^{-1} + \dots + b_{n-\text{rk}(A^\dagger)}P\begin{bmatrix} \Sigma^{-(n-\text{rk}(A^\dagger))} & 0 \\ 0 & 0 \end{bmatrix}P^{-1} = 0$$

Post-multiplying the above equation by

$$A^{n+n-\text{rk}(A^\dagger)} = P\begin{bmatrix} \Sigma^{n+n-\text{rk}(A^\dagger)} & 0 \\ 0 & 0 \end{bmatrix}P^{-1} = 0$$

Therefore, we obtain (22).

Theorem 6 Let $A \in C_{n,n}$ and $\text{Ind}(A) \leq 1$ and the characteristic polynomial of $A^\oplus \in C_{n,n}$ be as in (13). Then

$$f_{A^\oplus}(A) = c_1A^n + c_2A^{n-1} + \dots + c_{n-1}A^2 + A = 0 \quad (23)$$

Let $A \in C_{n,n}$ and $\text{Ind}(A) = k$. Then the DMP inverse of A is $A^{\text{d},+} = A^\oplus AA^+ [31]$. Since $(A^{\text{d},+})^2 = A^\oplus AA^+ A^\oplus AA^+ = A^\oplus AA^+ AA^\oplus A^+ = (A^\oplus)^2 AA^+$, we obtain

$$(A^{\text{d},+})^p = (A^\oplus)^p AA^+ \quad (24)$$

where p is a positive integer.

Theorem 7 Let the characteristic polynomial of $A \in C_{n,n}$ be as in (1). Then

$$f_A(A^{\text{d},+}) = a_1(A^{\text{d},+})^n + a_2(A^{\text{d},+})^{n-1} + \dots + a_{n-1}(A^{\text{d},+})^2 + A^{\text{d},+} = 0 \quad (25)$$

Proof By applying (1) and Theorem 2, we obtain

$$a_1(A^\oplus)^n AA^+ + a_2(A^\oplus)^{n-1} AA^+ + \dots + a_{n-1}(A^\oplus)^2 AA^+ + A^\oplus AA^+ = 0$$

From (24), we can obtain (25).

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矩阵 core-EP 逆和 DMP 逆的广义 Cayley-Hamilton 定理

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摘要:利用经典的 Cayley-Hamilton 定理,给出了矩阵 core-EP 逆和 DMP 逆的多项式方程. 设奇异矩阵 A 的特征多项式为 $p_A(s) = \det(sE_n - A) = s^n + a_{n-1}s_{n-1} + \cdots + a_1s$, 则 $f_A(A^\oplus) = \mathbf{0}$ 和 $f_A(A^{d,+}) = \mathbf{0}$, 其中 $f_A(A) = a_1x^n + a_2x^{n-1} + \cdots + a_{n-1}x^2 + x$, A^\oplus 和 $A^{d,+}$ 分别是 A 的 core-EP 逆和 DMP 逆. 并进一步讨论了 $A^D \in C_{n,n}$ 和 $A^\oplus \in C_{n,n}$ 的特征多项式的性质.

关键词:Cayley-Hamilton 定理; 特征方程; Drazin 逆; DMP 逆; core-EP 逆

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