



PSEUDOINVERSE

R. Sivaraman*, J. López-Bonilla & J. Muñoz-Bernabé****

* Department of Mathematics, Dwaraka Doss Goverdhan Doss Vaishnav College,
Chennai, Tamil Nadu, India

** ESIME-Zacatenco, Instituto Politécnico Nacional, Edif. 5, 1er. Piso, Col. Lindavista
CP 07738, CDMX, México

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Abstract:

We give an elementary proof of the Piziak's expression for the Moore-Penrose generalized inverse matrix.

Key Words: Characteristic Polynomial, Faddeev-Sominsky's Method, Moore-Penrose Pseudoinverse, Singular Value Decomposition.

1. Introduction:

The Faddeev-Sominsky's procedure [1-8] shows the importance of the matrices:

$$C_k = R^k + r_1 R^{k-1} + r_2 R^{k-2} + \dots + r_{k-1} R + r_k I, \quad k = 1, 2, \dots, n, \quad (1)$$

Where the r_j are the coefficients of the characteristic polynomial of R [9-12]. Here we consider the Gram matrix:

$$R_{n \times n} = A_{n \times m} A_{m \times n}^T, \quad (2)$$

Such that $\text{rank } A = p = \text{rank } R$; the matrix (2) is symmetric, non-defective and satisfies the relation:

$$R^{p+1} + r_1 R^p + \dots + r_{p-1} R^2 + r_p R = 0. \quad (3)$$

On the other hand, the Singular Value Decomposition (SVD) of A gives the factorization [13-17]:

$$A = U_{n \times p} \Lambda_{p \times p} V_{m \times p}^T, \quad U^T U = V^T V = I_{p \times p}, \quad \Lambda = \text{Diag}(\lambda_1, \dots, \lambda_p), \quad (4)$$

Where $\lambda_j > 0$, $j = 1, 2, \dots, p$ are the singular values of A , and the corresponding Moore-Penrose's pseudoinverse has the following expression [13, 18-24]:

$$A^+ = V \Lambda^{-1} U^T. \quad (5)$$

In Sec. 2 we employ (1) – (4) to obtain the Piziak's formula [25] for the Moore-Penrose's matrix.

2. Gram matrix and SVD:

From (2) and (4) is immediate the property:

$$R^j = U \Lambda^{2j} U^T, \quad j \geq 1, \quad (6)$$

Then (3) implies the relation:

$$\Lambda^{2(p+1)} + r_1 \Lambda^{2p} + r_2 \Lambda^{2(p-1)} + \dots + r_{p-1} \Lambda^4 + r_p \Lambda^2 = 0,$$

Whose multiplication by Λ^{-4} gives the condition:

$$\Lambda^{2(p-1)} + r_1 \Lambda^{2(p-2)} + r_2 \Lambda^{2(p-3)} + \dots + r_{p-2} \Lambda^2 + r_{p-1} I + r_p \Lambda^{-2} = 0. \quad (7)$$

From (1), (6) and (7):

$$\begin{aligned} C_{p-1} &= U (\Lambda^{2(p-1)} + r_1 \Lambda^{2(p-2)} + r_2 \Lambda^{2(p-3)} + \dots + r_{p-2} \Lambda^2) U^T + r_{p-1} I, \\ &= U (-r_{p-1} I - r_p \Lambda^{-2}) U^T + r_{p-1} I \quad \therefore \quad U^T C_{p-1} = -r_p \Lambda^{-2} U^T, \end{aligned}$$

Hence $V \Lambda U^T C_{p-1} = -r_p V \Lambda^{-1} U^T$ where we can apply (4) and (5) to deduce the Piziak's formula [25] for the Moore-Penrose's pseudoinverse:

$$A^+ = -\frac{1}{r_p} A^T C_{p-1}. \quad (8)$$

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