

Algebraic First-Order Theorem Proving



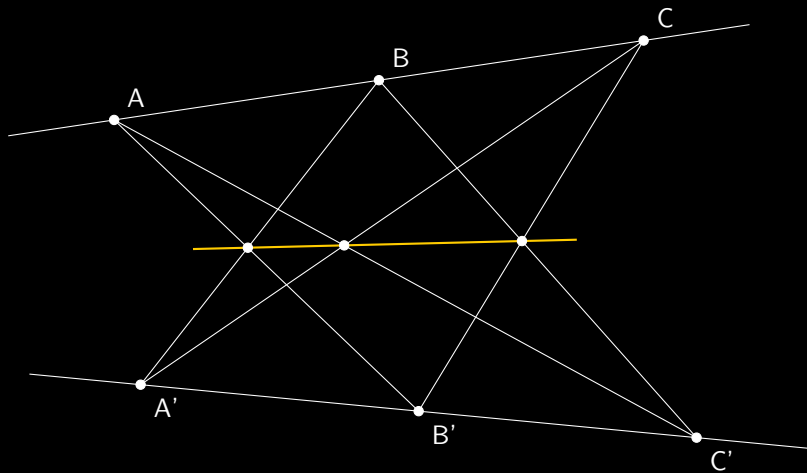
Clemens Hofstadler

Institute for Symbolic Artificial Intelligence, JKU Linz, Austria

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based on joint work with P. Krug, C.G. Raab, G. Regensburger, and T. Verron





DISCRETE MATHEMATICS AND ITS APPLICATIONS

Series Editor KENNETH H. ROSEN

HANDBOOK OF LINEAR ALGEBRA

SECOND EDITION

$$\begin{bmatrix} 2 & 2 & 2 & 0 & 0 & 0 \\ 0 & 2 & 0 & 0 & 0 & 0 \\ 0 & 0 & 1 & 2 & 0 & 0 \\ 0 & 0 & 0 & 1 & 1 & 0 \\ 0 & 0 & 0 & 1 & 1 & 1 \\ 0 & 0 & 0 & 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 1 & 1 \\ 0 & 1 & 0 \\ 0 & 0 & 2 \\ 0 & 0 & 1 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{bmatrix} = \begin{bmatrix} 2 & 4 & 6 \\ 0 & 2 & 0 \\ 0 & 0 & 4 \\ 0 & 0 & 2 \\ 0 & 0 & 2 \\ 0 & 0 & 0 \end{bmatrix}$$

Edited by

Leslie Hogben



CRC Press

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A CHAPMAN & HALL BOOK

5.7 Pseudo-Inverse

Definitions:

A **Moore–Penrose pseudo-inverse** of a matrix $A \in \mathbb{C}^{m \times n}$ is a matrix $A^\dagger \in \mathbb{C}^{n \times m}$ that satisfies the following four **Penrose** conditions:

$$AA^\dagger A = A; \quad A^\dagger AA^\dagger = A^\dagger; \quad (AA^\dagger)^* = AA^\dagger; \quad (A^\dagger A)^* = A^\dagger A.$$

Facts:

All the following facts except those with a specific reference can be found in [Gra83, pp. 105–141] or [RM71, pp. 44–67].

- Every $A \in \mathbb{C}^{m \times n}$ has a unique pseudo-inverse $A^\dagger$.
- If $A \in \mathbb{R}^{m \times n}$, then $A^\dagger$ is real.
- If $A \in \mathbb{C}^{m \times n}$ of rank r has a full rank decomposition $A = BC$, where $B \in \mathbb{C}^{m \times r}$ and $C \in \mathbb{C}^{r \times n}$, then $A^\dagger$ can be evaluated using $A^\dagger = C^*(B^*AC^*)^{-1}B^*$.
- [LH95, p. 38] If $A \in \mathbb{C}^{m \times n}$ of rank $r \leq \min\{m, n\}$ has an SVD $A = U\Sigma V^*$, then its pseudo-inverse is $A^\dagger = V\Sigma^\dagger U^*$, where

$$\Sigma^\dagger = \text{diag}(1/\sigma_1, \dots, 1/\sigma_r, 0, \dots, 0) \in \mathbb{R}^{n \times m}.$$

- [Hig96, p. 412] The pseudo-inverse $A^\dagger$ of $A \in F^{m \times n}$ ($F = \mathbb{C}$ or $\mathbb{R}$) solves the minimization problem

$$\min_{X \in F^{n \times m}} \|AX - I_m\|_F^2.$$

- $0_{mn}^\dagger = 0_{nm}$ and $J_{mn}^\dagger = \frac{1}{mn} J_{nm}$, where $0_{nm} \in \mathbb{C}^{m \times n}$ is the all 0s matrix and $J_{mn} \in \mathbb{C}^{m \times n}$ is the all 1s matrix.

- If $\mathbf{x} \neq 0$, $\mathbf{y} \neq 0$, then $(\mathbf{xy}^*)^\dagger = \frac{\mathbf{yx}^*}{\|\mathbf{x}\|^2 \|\mathbf{y}\|^2}$.

- If $\mathbf{x} \neq 0$, then $\mathbf{x}^\dagger = \frac{\mathbf{x}^*}{\|\mathbf{x}\|^2}$.

- Let α be a scalar. Denote

$$\alpha^\dagger = \begin{cases} \alpha^{-1}, & \text{if } \alpha \neq 0, \\ 0, & \text{if } \alpha = 0. \end{cases}$$

Then

$$(a) \quad (\alpha A)^\dagger = \alpha^\dagger A^\dagger.$$

$$(b) \quad (\text{diag}(\beta_1, \beta_2, \dots, \beta_n))^\dagger = \text{diag}(\beta_1^\dagger, \beta_2^\dagger, \dots, \beta_n^\dagger).$$

- $(A^\dagger)^* = (A^*)^\dagger$; $(A^\dagger)^\dagger = A$.
- If A is a nonsingular square matrix, then $A^\dagger = A^{-1}$.
- If U has orthonormal columns or orthonormal rows, then $U^\dagger = U^*$.
- If $A = A^*$ and $A = A^2$, then $A^\dagger = A$.
- $A^\dagger = A^*$ if and only if A^*A is idempotent.
- If A is normal and k is a positive integer, then $AA^\dagger = A^\dagger A$ and $(A^k)^\dagger = (A^\dagger)^k$.
- If $U \in \mathbb{C}^{m \times n}$ and satisfies $U^\dagger = U^*$, then U has orthonormal columns.
- If $U \in \mathbb{C}^{m \times m}$ and $V \in \mathbb{C}^{n \times n}$ are unitary matrices, then $(UAV)^\dagger = V^*A^\dagger U^*$.
- $A^\dagger = (A^*A)^\dagger A^* = A^*(AA^*)^\dagger$. In particular,
 - if $A \in \mathbb{C}^{m \times n}$ ($m \geq n$) has full rank n , then $A^\dagger = (A^*A)^{-1}A^*$;
 - if $A \in \mathbb{C}^{m \times n}$ ($m \leq n$) has full rank m , then $A^\dagger = A^*(AA^*)^{-1}$.
- Let $A \in \mathbb{C}^{m \times n}$. Then

- $A^\dagger A$, $AA^\dagger$, $I_n - A^\dagger A$, and $I_m - AA^\dagger$ are orthogonal projections.

$$(b) \quad \text{rank}(A) = \text{rank}(A^\dagger) = \text{rank}(AA^\dagger) = \text{rank}(A^\dagger A).$$

$$(c) \quad \text{rank}(I_n - A^\dagger A) = n - \text{rank}(A).$$

$$(d) \quad \text{rank}(I_m - AA^\dagger) = m - \text{rank}(A).$$

$$20. \quad AA^\dagger = \text{Proj}_{\text{range}(A)}; \quad A^\dagger A = \text{Proj}_{\text{range}(A^\dagger)}.$$

- Suppose that $A \in F^{m \times n}$, where $F = \mathbb{C}$ or $\mathbb{R}$. Then

$$(a) \quad \text{range}(A) = \text{range}(AA^*) = \text{range}(AA^\dagger).$$

$$(b) \quad \text{range}(A^\dagger) = \text{range}(A^*) = \text{range}(A^*A) = \text{range}(A^\dagger A).$$

$$(c) \quad \ker(A) = \ker(A^*A) = \ker(A^\dagger A).$$

$$(d) \quad \ker(A^\dagger) = \ker(A^*) = \ker(AA^*) = \ker(AA^\dagger).$$

$$(e) \quad \text{range}(A^\dagger A) \oplus \ker(A^\dagger A) = F^n.$$

$$(f) \quad \text{range}(AA^\dagger) \oplus \ker(AA^\dagger) = F^m.$$

- If $A = A_1 + A_2 + \dots + A_k$, $A_i A_j^* = 0$, for all $i, j = 1, \dots, k$, $i \neq j$, then $A^\dagger = A_1^\dagger + A_2^\dagger + \dots + A_k^\dagger$.

- If A is an $m \times r$ matrix of rank r and B is an $r \times n$ matrix of rank r , then $(AB)^\dagger = B^\dagger A^\dagger$.

- $(A^*A)^\dagger = A^\dagger(A^*)^\dagger$; $(AA^*)^\dagger = (A^*)^\dagger A^\dagger$.

- [Gre66] Each one of the following conditions is necessary and sufficient for $(AB)^\dagger = B^\dagger A^\dagger$:

$$(a) \quad \text{range}(BB^*A^*) \subseteq \text{range}(A^*) \text{ and } \text{range}(A^*AB) \subseteq \text{range}(B).$$

$$(b) \quad A^\dagger ABB^* \text{ and } A^*ABB^\dagger \text{ are both Hermitian matrices.}$$

$$(c) \quad A^\dagger ABB^*A^* = BB^*A^* \text{ and } BB^\dagger A^*AB = A^*AB.$$

$$(d) \quad A^\dagger ABB^*A^*ABB^\dagger = BB^*A^*A.$$

$$(e) \quad A^\dagger AB = B(AB)^\dagger AB \text{ and } BB^\dagger A^* = A^*AB(AB)^\dagger.$$

- $(A \otimes B)^\dagger = A^\dagger \otimes B^\dagger$, where $\otimes$ denotes the Kronecker product.

$$27. \quad A^\dagger = \lim_{\alpha \rightarrow 0} A^*(\alpha I + AA^*)^{-1} = \lim_{\alpha \rightarrow 0} (\alpha I + A^*A)^{-1} A^*.$$

$$28. \quad A^\dagger = \sum_{j=1}^{\infty} A^*(I + AA^*)^{-j} = \sum_{j=1}^{\infty} (I + A^*A)^{-j} A^*.$$

- (Continuity of pseudo-inverse) Suppose that $A \in F^{m \times n}$ and $E \in F^{m \times n}$, where $F = \mathbb{C}$ or $\mathbb{R}$. Then $\lim_{E \rightarrow 0} (A + E)^\dagger = A^\dagger$ if and only if there is $\epsilon > 0$ such that $\text{rank}(A + E) = \text{rank}(A)$ when $\|E\|_2 \leq \epsilon$.

- Let $A \in \mathbb{C}^{m \times n}$ be of rank r where $0 < r < \min\{m, n\}$. Suppose that A can be partitioned as

$$A = \begin{bmatrix} A_{11} & A_{12} \\ A_{21} & A_{22} \end{bmatrix},$$

where $A_{11} \in \mathbb{C}^{r \times r}$ and $\text{rank}(A_{11}) = r$. Then

$$A^\dagger = \begin{bmatrix} A_{11}^* X A_{11}^* & A_{11}^* X A_{21}^* \\ A_{12}^* X A_{11}^* & A_{12}^* X A_{21}^* \end{bmatrix},$$

where

$$X = (A_{11}A_{11}^* + A_{12}A_{12}^*)^{-1}A_{11}(A_{11}^*A_{11} + A_{21}^*A_{21})^{-1}.$$

Reverse order law for the Moore–Penrose inverse[☆]

Dragan S. Djordjević*, Nebojša Č. Dinčić

Faculty of Sciences and Mathematics, University of Niš, PO Box 224, 18000 Niš, Republic of Serbia

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ABSTRACT

In this paper we present new results related to the reverse order law for the Moore–Penrose inverse of operators on Hilbert spaces. Some finite-dimensional results are extended to infinite-dimensional settings.

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1. Introduction

In this paper we extend some results from [15] to infinite-dimensional settings. Among other things, we obtain the reverse order law for the Moore–Penrose inverse as a corollary. We use the matrix form of a linear bounded operator, and this matrix form is induced by some natural decompositions of Hilbert spaces.

In the rest of the Introduction we formulate two auxiliary results. In Section 2 we present the results related to the reverse order rule for the Moore–Penrose inverse of Hilbert space operators with closed range. The present paper is the extension of results from [15] to infinite-dimensional settings.

2. Reverse order law

In this section we prove the results concerning the reverse order law for the Moore–Penrose inverse.

Theorem 2.2. Let X, Y, Z be Hilbert spaces, and let $A \in \mathcal{L}(Y, Z)$, $B \in \mathcal{L}(X, Y)$ be such that A, B, AB have closed ranges. Then the following statements hold:

- $AB(AB)^{\dagger} = ABB^{\dagger}A^{\dagger} \Leftrightarrow A^*AB = BB^{\dagger}A^*AB \Leftrightarrow \mathcal{R}(A^*AB) \subseteq \mathcal{R}(B) \Leftrightarrow B^{\dagger}A^{\dagger} \in (AB)(1, 2, 3);$
- $(AB)^{\dagger}AB = B^{\dagger}A^{\dagger}AB \Leftrightarrow ABB^* = ABB^*A^{\dagger}A \Leftrightarrow \mathcal{R}(BB^*A^{\dagger}) \subseteq \mathcal{R}(A^*) \Leftrightarrow B^{\dagger}A^{\dagger} \in (AB)(1, 2, 4);$
- The following statements are equivalent:
 - $(AB)^{\dagger} = B^{\dagger}A^{\dagger};$
 - $AB(AB)^{\dagger} = ABB^{\dagger}A^{\dagger}$ and $(AB)^{\dagger}AB = B^{\dagger}A^{\dagger}AB;$
 - $A^*AB = BB^{\dagger}A^*AB$ and $ABB^* = ABB^*A^{\dagger}A;$
 - $\mathcal{R}(A^*AB) \subseteq \mathcal{R}(B)$ and $\mathcal{R}(BB^*A^{\dagger}) \subseteq \mathcal{R}(A^*).$

Proof. The operators A and B have the same matrix representations as in the previous theorem. The following products will be useful:

$$AB = \begin{bmatrix} A_1B_1 & 0 \\ 0 & 0 \end{bmatrix}, \quad (AB)^{\dagger} = \begin{bmatrix} (A_1B_1)^{\dagger} & 0 \\ 0 & 0 \end{bmatrix}, \quad B^{\dagger}A^{\dagger} = \begin{bmatrix} B_1^{\dagger}A_1^{\dagger}D^{-1} & 0 \\ 0 & 0 \end{bmatrix}.$$

First, we find the equivalent expressions for our statements in terms of A_1, A_2 and B_1 .

- $AB(AB)^{\dagger} = ABB^{\dagger}A^{\dagger} \Leftrightarrow A_1B_1(A_1B_1)^{\dagger} = A_1A_2^{\dagger}D^{-1}$. Here $A_1B_1(A_1B_1)^{\dagger}$ is Hermitian, so $[A_1A_2^{\dagger}, D^{-1}] = 0$.
- $A^*AB = BB^{\dagger}A^*AB \Leftrightarrow A_2^{\dagger}A_1 = 0$.
- Notice that $\mathcal{R}(A^*AB) \subseteq \mathcal{R}(B)$ if and only if $BB^{\dagger}A^*AB = A^*AB$, so $2 \Rightarrow 3$.
- If we check properly the Penrose equations, then we see that: $B^{\dagger}A^{\dagger} \in (AB)(1, 2, 3) \Leftrightarrow A_1A_2^{\dagger}D^{-1}A_1 = A_1$ and $[A_1A_2^{\dagger}, D^{-1}] = 0$.

Now, we prove the following: $1 \Rightarrow 2, 4 \Rightarrow 2$ and $1 \Rightarrow 4$.

We prove $1 \Rightarrow 2$. Notice that

$$A_1B_1(A_1B_1)^{\dagger} = A_1A_2^{\dagger}D^{-1} \Leftrightarrow (A_1B_1)^{\dagger} = (A_1B_1)^{\dagger}A_1A_2^{\dagger}D^{-1}.$$

The last statement is obtained by multiplying the first expression by $(A_1B_1)^{\dagger}$ from the left side, or multiplying the second expression by A_1B_1 from the left side, and using $A_1A_2^{\dagger} = A_1B_1B_1^{\dagger}A_2^{\dagger}$. Now, there is a chain of the equivalences:

$$\begin{aligned} (A_1B_1)^{\dagger} &= (A_1B_1)^{\dagger}A_1A_2^{\dagger}D^{-1} \Leftrightarrow (A_1B_1)^{\dagger}[A_1A_2^{\dagger} + A_2A_2^{\dagger}] = (A_1B_1)^{\dagger}A_1A_2^{\dagger} \\ &\Leftrightarrow (A_1B_1)^{\dagger}A_2A_2^{\dagger} = 0 \Leftrightarrow \mathcal{R}(A_2A_2^{\dagger}) \subseteq \mathcal{N}((A_1B_1)^{\dagger}) \\ &\Leftrightarrow \mathcal{R}(A_2) \subseteq \mathcal{N}((A_1B_1)^*) \Leftrightarrow B_1^{\dagger}A_1^{\dagger}A_2 = 0 \Leftrightarrow A_1^{\dagger}A_2 = 0. \end{aligned}$$

Therefore, we have just proved that $1 \Rightarrow 2$.

Now we prove $1 \Rightarrow 4$. If we multiply $A_1B_1(A_1B_1)^{\dagger} = A_1A_2^{\dagger}D^{-1}$ by A_2B_1 from the right side, we get $A_1A_2^{\dagger}D^{-1}A_1 = A_1$. Thus, 4 holds.

Finally, we prove $4 \Rightarrow 2$. If $A_1A_2^{\dagger}D^{-1}A_1 = A_1$ and $[A_1A_2^{\dagger}, D^{-1}] = 0$, then $A_1A_2^{\dagger}A_1 = DA_1 = A_1A_2^{\dagger}A_1 + A_2A_2^{\dagger}A_1$, implying that $A_2A_2^{\dagger}A_1 = 0$. Hence, $\mathcal{R}(A_1) \subseteq \mathcal{N}((A_2A_2^{\dagger})^*) = \mathcal{N}(A_2^{\dagger})$, so $A_2^{\dagger}A_1 = 0$. Thus, 2 holds.

Notice that the equivalence $3 \Leftrightarrow 4$ is proved in [8], also.

- $(AB)^{\dagger}AB = B^{\dagger}A^{\dagger}AB \Leftrightarrow (A_1B_1)^{\dagger}A_1B_1 = B_1^{\dagger}A_1^{\dagger}D^{-1}A_1B_1$. Moreover, $(A_1B_1)^{\dagger}A_1B_1$ is Hermitian, so $[B_1B_1^{\dagger}, A_1^{\dagger}D^{-1}A_1] = 0$.
- $ABB^* = ABB^*A^{\dagger}A \Leftrightarrow A_1B_1B_1^{\dagger}A_1^{\dagger}D^{-1}A_1 = A_1B_1B_1^{\dagger}$ and $A_1B_1B_1^{\dagger}A_1^{\dagger}D^{-1}A_2 = 0$.
- Notice that $\mathcal{R}(BB^*A^{\dagger}) \subseteq \mathcal{R}(A^*)$ if and only if $A^{\dagger}ABB^*A^{\dagger} = BB^*A^{\dagger}$, which is equivalent to $ABB^*A^{\dagger}A = ABB^*$. Hence, $2 \Rightarrow 3$.
- The Penrose equations imply that: $B^{\dagger}A^{\dagger} \in (AB)(1, 2, 4) \Leftrightarrow A_1A_2^{\dagger}D^{-1}A_1 = A_1$ and $[B_1B_1^{\dagger}, A_1^{\dagger}D^{-1}A_1] = 0$.

We prove $1 \Rightarrow 4 \Rightarrow 2 \Rightarrow 1$.

Suppose that 1 holds. If we multiply $(A_1B_1)^{\dagger}A_1B_1 = B_1^{\dagger}A_1^{\dagger}D^{-1}A_1B_1$ by A_1B_1 from the left side, we obtain $A_1 = A_1A_2^{\dagger}D^{-1}A_1$. Furthermore, $[B_1B_1^{\dagger}, A_1^{\dagger}D^{-1}A_1] = 0$ holds. Therefore, $1 \Rightarrow 4$.

Suppose that 4 holds. Obviously, $A_1B_1B_1^{\dagger}A_1^{\dagger}D^{-1}A_1 = A_1A_2^{\dagger}D^{-1}A_1B_1B_1^{\dagger} = A_1B_1B_1^{\dagger}$. Thus, the first equality of 2 holds. The second equality of 2 also holds, since $A_1^{\dagger}D^{-1}A_2 = 0 \Leftrightarrow A_1A_2^{\dagger}D^{-1}A_1 = A_1$, which is shown in the proof of Theorem 2.1. Here we use again $[B_1B_1^{\dagger}, A_1^{\dagger}D^{-1}A_1] = 0$. Consequently, $4 \Rightarrow 2$.

In order to prove that $2 \Rightarrow 1$, we multiply $A_1B_1B_1^{\dagger}A_1^{\dagger}D^{-1}A_1 = A_1B_1B_1^{\dagger}$ by $(A_1B_1)^{\dagger}$ from the left side. It follows that $B_1^{\dagger}A_1^{\dagger}D^{-1}A_1 = (A_1B_1)^{\dagger}A_1B_1B_1^{\dagger} = 0$, so $(A_1B_1)^{\dagger}A_1B_1 = B_1^{\dagger}A_1^{\dagger}D^{-1}A_1(B_1^{\dagger})^{-1}$ which is equivalent to $(A_1B_1)^{\dagger}A_1B_1 = B_1^{\dagger}A_1^{\dagger}D^{-1}A_1B_1$. Hence, $2 \Rightarrow 1$.

Notice that $3 \Rightarrow 4$ is also proved in [8].

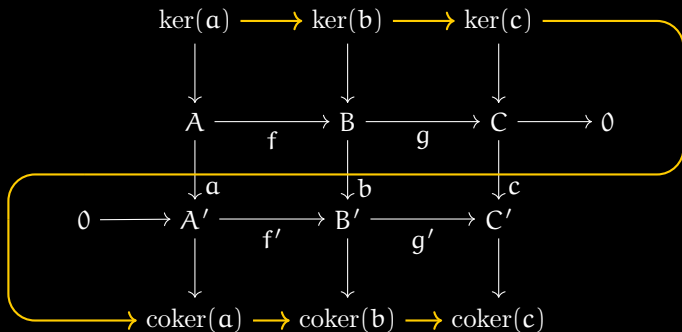
Finally, the part (c) follows from the parts (a) and (b). $\square$

We also prove the following result.

Theorem 2.3. Let X, Y, Z be Hilbert spaces, and let $A \in \mathcal{L}(Y, Z)$, $B \in \mathcal{L}(X, Y)$ be such that A, B, AB have closed ranges. Then we have:

- $AB(AB)^{\dagger}A = ABB^{\dagger} \Leftrightarrow A^*AB = BB^{\dagger}A^*AB \Leftrightarrow \mathcal{R}(A^*AB) \subseteq \mathcal{R}(B) \Leftrightarrow B^{\dagger}A^{\dagger} \in (AB)(1, 2, 3);$
- $B(AB)^{\dagger}AB = A^{\dagger}AB \Leftrightarrow A^{\dagger}AB = B^{\dagger}A^{\dagger}A \Leftrightarrow \mathcal{R}(BB^*A^{\dagger}) \subseteq \mathcal{R}(A^*) \Leftrightarrow B^{\dagger}A^{\dagger} \in (AB)(1, 2, 4);$
- The following three statements are equivalent:
 - $(AB)^{\dagger} = B^{\dagger}A^{\dagger};$
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 - $A^*AB = BB^{\dagger}A^*A$ and $A^{\dagger}ABB^* = BB^*A^{\dagger}A.$

Proof. The operators A and B have the same matrix representations as in the previous theorem. First, we find equivalent expressions, in the terms of A_1, A_2 and B_1 , for our assumptions.



"The Moore-Penrose inverse is unique"

Def.: A matrix B is **Moore-Penrose inverse** of a matrix A if

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An algebraic point of view

$$L = R \iff L - R = 0$$

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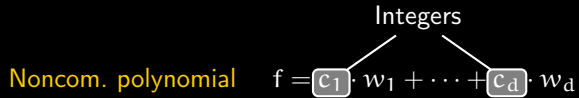
Noncommutative polynomials

Noncom. polynomial $f = c_1 \cdot w_1 + \cdots + c_d \cdot w_d$

Noncommutative polynomials

Integers

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words over $X = \{x_1, \dots, x_n\}$

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Integers

words over $X = \{x_1, \dots, x_n\}$

The diagram illustrates the structure of a noncommutative polynomial. The polynomial is written as $f = \boxed{c_1} \cdot \boxed{w_1} + \cdots + \boxed{c_d} \cdot \boxed{w_d}$. The boxes around c_1 and c_d are labeled 'Integers'. The boxes around w_1 and w_d are labeled 'words over $X = \{x_1, \dots, x_n\}$ '. Arrows point from the text 'Integers' to the boxes around c_1 and c_d . Arrows point from the text 'words over $X = \{x_1, \dots, x_n\}$ ' to the boxes around w_1 and w_d .

Example

$$2xy + yx - 2xzx + 4$$

Noncommutative polynomials

Noncom. polynomial

$$f = c_1 \cdot w_1 + \cdots + c_d \cdot w_d \in \mathbb{Z}\langle X \rangle$$

Integers

free algebra

words over $X = \{x_1, \dots, x_n\}$

Example

$$2xy + yx - 2xzx + 4 \in \mathbb{Z}\langle x, y, z \rangle$$

Noncommutative polynomials

Noncom. polynomial

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Integers

free algebra

words over $X = \{x_1, \dots, x_n\}$

Example

$$2xy + yx - 2xzx + 4 \in \mathbb{Z}\langle x, y, z \rangle$$

Arithmetic operations

Addition = like in the commutative case

$$(xy - z) + (yx + 2z) = xy + yx + z$$

Multiplication = concatenation of words

$$(xy - z) \cdot (yx + 2z) = xy yx + 2xyz - zyx - 2zz$$

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$$L = R \iff L - R$$

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$$L = R \iff l - r \in \mathbb{Z}\langle X \rangle$$

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Proof $B = BAB = BACAB = \dots = C$

An algebraic point of view

$$\begin{aligned} L = R & \iff l - r \in \mathbb{Z}\langle X \rangle \\ B = \dots = C & \iff ? \end{aligned}$$

Consequences

Definition A nonempty set $I \subseteq \mathbb{Z}\langle X \rangle$ is a (two-sided) ideal if

1. $f, g \in I \Rightarrow f + g \in I$
2. $f \in I, p, q \in \mathbb{Z}\langle X \rangle \Rightarrow p \cdot f \cdot q \in I$

The smallest ideal containing $f_1, \dots, f_r$ is denoted by $I = (f_1, \dots, f_r)$.

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"axioms"

Consequences

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2. $f \in I, p, q \in \mathbb{Z}\langle X \rangle \Rightarrow p \cdot f \cdot q \in I$

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- if $f \notin (f_1, \dots, f_r)$, we might run into an infinite computation

"The Moore-Penrose inverse is unique"

Def.: A matrix B is **Moore-Penrose inverse** of a matrix A if

$$aba = a, \quad bab = b, \quad b^*a^* = ab, \quad a^*b^* = ba$$

Claim If B and C satisfy these identities, then $B = C$.

Proof $B = BAB = BACAB = \dots = C$

An algebraic point of view

$$\begin{aligned} L = R & \iff l - r \in \mathbb{Z}\langle X \rangle \\ B = \dots = C & \iff ? \end{aligned}$$

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        + b*(-a*c + c_adj*a_adj) - b*(-a*c + c_adj*a_adj)*b_adj*a_adj
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```

Observation Proof only relies on basic linearity properties

$\Rightarrow$ Statement proven for matrices, (un)bounded operators, morphisms,...

Operator statements

Operators

- $0, A, B, C, \dots$
- $S + T, S \cdot T, f(T_1, \dots, T_n)$

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2. $\cdot$ is associative

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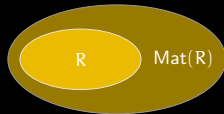
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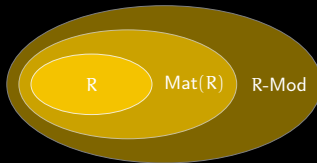
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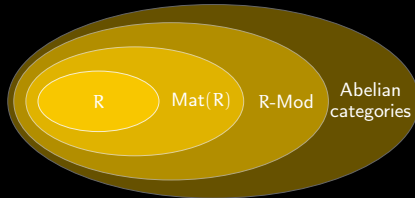
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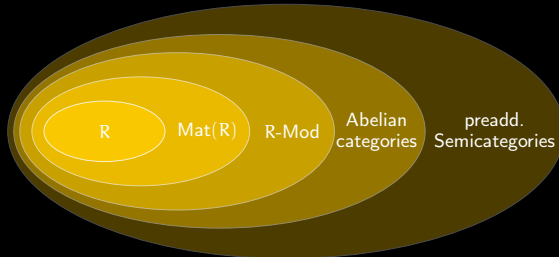
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$S = T, \neg \varphi, (\varphi \wedge \psi), (\varphi \vee \psi), (\varphi \Rightarrow \psi), \exists X: \varphi, \forall X: \varphi$

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Def. An operator statement is **universally true** if it follows from linearity.

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Fact: Determining universal truth is **not decidable**

Best we can hope for: **semi-decision procedure**

Semi decision procedure

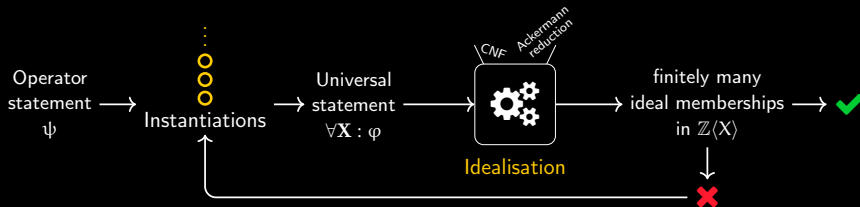
Quasi-identities

(Helton, Stankus, Wavrik '98, Schmitz, Levandovskyy '20, Raab, Regensburger, Hossein Poor '21)

$$\bigwedge_{i=1}^m p_i = q_i \Rightarrow s = t \quad \text{iff} \quad s - t \in (p_1 - q_1, \dots, p_m - q_m)$$

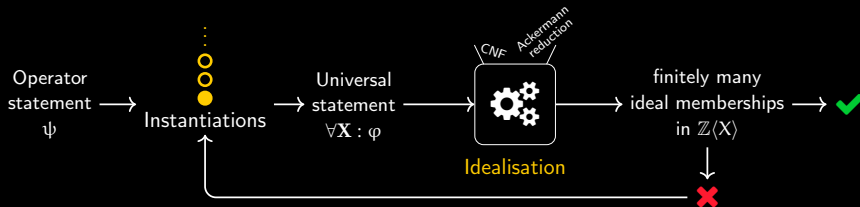
Semi decision procedure

General operator statements



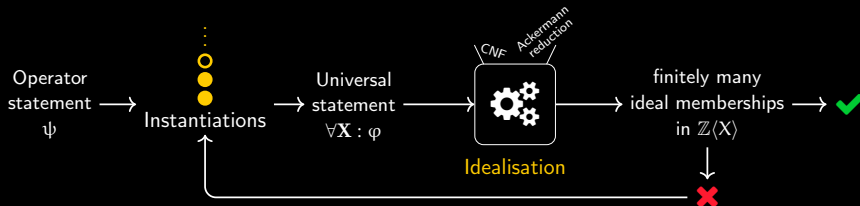
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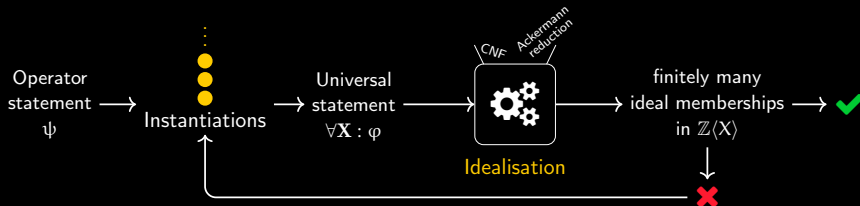
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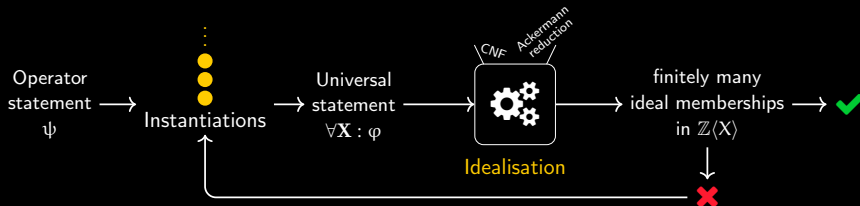
Semi decision procedure

General operator statements



Semi decision procedure

General operator statements



Theorem (H., Raab, Regensburger '22)

An operator statement is universally true iff this procedure terminates and returns ✓.

5.7 Pseudo-Inverse

Definitions:

A **Moore–Penrose pseudo-inverse** of a matrix $A \in \mathbb{C}^{m \times n}$ is a matrix $A^\dagger \in \mathbb{C}^{n \times m}$ that satisfies the following four **Penrose** conditions:

$$AA^\dagger A = A; \quad A^\dagger AA^\dagger = A^\dagger; \quad (AA^\dagger)^* = AA^\dagger; \quad (A^\dagger A)^* = A^\dagger A.$$

Facts:

All the following facts except those with a specific reference can be found in [Gra83, pp. 105–141] or [RM71, pp. 44–67].

- ✓ Every $A \in \mathbb{C}^{m \times n}$ has a unique pseudo-inverse $A^\dagger$.
- ✓ If $A \in \mathbb{R}^{m \times n}$, then $A^\dagger$ is real.
- ✓ If $A \in \mathbb{C}^{m \times n}$ of rank r has a full rank decomposition $A = BC$, where $B \in \mathbb{C}^{m \times r}$ and $C \in \mathbb{C}^{r \times n}$, then $A^\dagger$ can be evaluated using $A^\dagger = C^*(B^*AC^*)^{-1}B^*$.
- ✗ [LH95, p. 38] If $A \in \mathbb{C}^{m \times n}$ of rank $r \leq \min\{m, n\}$ has an SVD $A = U\Sigma V^*$, then its pseudo-inverse is $A^\dagger = V\Sigma^\dagger U^*$, where

$$\Sigma^\dagger = \text{diag}(1/\sigma_1, \dots, 1/\sigma_r, 0, \dots, 0) \in \mathbb{R}^{n \times m}.$$

- ✗ [Hig96, p. 412] The pseudo-inverse $A^\dagger$ of $A \in F^{m \times n}$ ($F = \mathbb{C}$ or $\mathbb{R}$) solves the minimization problem

$$\min_{X \in F^{n \times m}} \|AX - I_m\|_F^2.$$

- ✓ $0_{mn}^\dagger = 0_{nm}$ and $J_{mn}^\dagger = \frac{1}{mn} J_{nm}$, where $0_{nm} \in \mathbb{C}^{m \times n}$ is the all 0s matrix and $J_{mn} \in \mathbb{C}^{m \times n}$ is the all 1s matrix.
- ✓ If $x \neq 0$, $y \neq 0$, then $(xy^*)^\dagger = \frac{yx^*}{\|x\|^2\|y\|^2}$.
- ✓ If $x \neq 0$, then $x^\dagger = \frac{x^*}{\|x\|^2}$.
- ✓ Let α be a scalar. Denote

$$\alpha^\dagger = \begin{cases} \alpha^{-1}, & \text{if } \alpha \neq 0, \\ 0, & \text{if } \alpha = 0. \end{cases}$$

Then

- ✓ $(\alpha A)^\dagger = \alpha^\dagger A^\dagger$.
- ✗ $(\text{diag}(\beta_1, \beta_2, \dots, \beta_n))^\dagger = \text{diag}(\beta_1^\dagger, \beta_2^\dagger, \dots, \beta_n^\dagger)$.
- ✗ $(A^\dagger)^* = (A^*)^\dagger$; $(A^\dagger)^\dagger = A$.
- ✗ If A is a nonsingular square matrix, then $A^\dagger = A^{-1}$.
- ✗ If U has orthonormal columns or orthonormal rows, then $U^\dagger = U^*$.
- ✗ If $A = A^*$ and $A = A^2$, then $A^\dagger = A$.
- ✗ $A^\dagger = A^*$ if and only if A^*A is idempotent.
- ✗ If A is normal and k is a positive integer, then $AA^\dagger = A^\dagger A$ and $(A^k)^\dagger = (A^\dagger)^k$.
- ✗ If $U \in \mathbb{C}^{m \times n}$ is of rank n and satisfies $U^\dagger = U^*$, then U has orthonormal columns.
- ✗ If $U \in \mathbb{C}^{m \times m}$ and $V \in \mathbb{C}^{n \times n}$ are unitary matrices, then $(UAV)^\dagger = V^*A^\dagger U^*$.
- ✗ $A^\dagger = (A^*A)^\dagger A^* = A^*(AA^*)^\dagger$. In particular,
 - ✓ if $A \in \mathbb{C}^{m \times n}$ ($m \geq n$) has full rank n , then $A^\dagger = (A^*A)^{-1}A^*$;
 - ✓ if $A \in \mathbb{C}^{m \times n}$ ($m \leq n$) has full rank m , then $A^\dagger = A^*(AA^*)^{-1}$.
- ✗ Let $A \in \mathbb{C}^{m \times n}$. Then

- ✓ $A^\dagger A$, $AA^\dagger$, $I_n - A^\dagger A$, and $I_m - AA^\dagger$ are orthogonal projections.
- ✗ $\text{rank}(A) = \text{rank}(A^\dagger) = \text{rank}(AA^\dagger) = \text{rank}(A^\dagger A)$.
- ✗ $\text{rank}(I_n - A^\dagger A) = n - \text{rank}(A)$.
- ✗ $\text{rank}(I_m - AA^\dagger) = m - \text{rank}(A)$.
- ✗ $AA^\dagger = \text{Proj}_{\text{range}(A)}$; $A^\dagger A = \text{Proj}_{\text{range}(A^\dagger)}$.
- ✗ Suppose that $A \in F^{m \times n}$, where $F = \mathbb{C}$ or $\mathbb{R}$. Then
 - ✓ $\text{range}(A) = \text{range}(AA^*) = \text{range}(AA^\dagger)$.
 - ✓ $\text{range}(A^\dagger) = \text{range}(A^*) = \text{range}(A^*A) = \text{range}(A^\dagger A)$.
 - ✓ $\ker(A) = \ker(A^*A) = \ker(A^\dagger A)$.
 - ✓ $\ker(A^\dagger) = \ker(A^*) = \ker(AA^*) = \ker(AA^\dagger)$.
 - ✓ $\text{range}(A^\dagger A) \oplus \ker(A^\dagger A) = F^n$.
 - ✓ $\text{range}(AA^\dagger) \oplus \ker(AA^\dagger) = F^m$.
- ✗ If $A = A_1 + A_2 + \dots + A_k$, $A_i A_j^* = 0$, for all $i, j = 1, \dots, k$, $i \neq j$, then $A^\dagger = A_1^\dagger + A_2^\dagger + \dots + A_k^\dagger$.
- ✗ If A is an $m \times r$ matrix of rank r and B is an $r \times n$ matrix of rank r , then $(AB)^\dagger = B^\dagger A^\dagger$.
- ✗ $(A^*A)^\dagger = A^\dagger(A^*)^\dagger$; $(AA^*)^\dagger = (A^*)^\dagger A^\dagger$.
- ✗ [Gre66] Each one of the following conditions is necessary and sufficient for $(AB)^\dagger = B^\dagger A^\dagger$:
 - ✓ $\text{range}(BB^*A^*) \subseteq \text{range}(A^*)$ and $\text{range}(A^*AB) \subseteq \text{range}(B)$.
 - ✓ $A^\dagger ABB^*$ and $A^*ABB^\dagger$ are both Hermitian matrices.
 - ✓ $A^\dagger ABB^*A^* = BB^*A^*$ and $BB^\dagger A^*AB = A^*AB$.
 - ✓ $A^\dagger ABB^*A^*ABB^\dagger = BB^*A^*A$.
 - ✓ $A^\dagger AB = B(AB)^\dagger AB$ and $BB^\dagger A^* = A^*AB(AB)^\dagger$.
- ✗ $(A \otimes B)^\dagger = A^\dagger \otimes B^\dagger$, where $\otimes$ denotes the Kronecker product.
- ✗ $A^\dagger = \lim_{\alpha \rightarrow 0} A^*(\alpha I + AA^*)^{-1} = \lim_{\alpha \rightarrow 0} (\alpha I + A^*A)^{-1}A^*$.
- ✗ $A^\dagger = \sum_{j=1}^{\infty} A^*(I + AA^*)^{-j} = \sum_{j=1}^{\infty} (I + A^*A)^{-j}A^*$.
- ✗ (Continuity of pseudo-inverse) Suppose that $A \in F^{m \times n}$ and $E \in F^{m \times n}$, where $F = \mathbb{C}$ or $\mathbb{R}$. Then $\lim_{E \rightarrow 0} (A + E)^\dagger = A^\dagger$ if and only if there is $\epsilon > 0$ such that $\text{rank}(A + E) = \text{rank}(A)$ when $\|E\|_2 \leq \epsilon$.
- ✗ Let $A \in \mathbb{C}^{m \times n}$ be of rank r where $0 < r < \min\{m, n\}$. Suppose that A can be partitioned as

$$A = \begin{bmatrix} A_{11} & A_{12} \\ A_{21} & A_{22} \end{bmatrix},$$
 where $A_{11} \in \mathbb{C}^{r \times r}$ and $\text{rank}(A_{11}) = r$. Then

$$A^\dagger = \begin{bmatrix} A_{11}^*X A_{11}^* & A_{11}^*X A_{21}^* \\ A_{12}^*X A_{11}^* & A_{12}^*X A_{21}^* \end{bmatrix},$$
 where

$$X = (A_{11}A_{11}^* + A_{12}A_{12}^*)^{-1}A_{11}(A_{11}^*A_{11} + A_{21}^*A_{21})^{-1}.$$

Reverse order law for the Moore–Penrose inverse[☆]

Dragan S. Djordjević*, Nebojša Č. Dinčić

Faculty of Sciences and Mathematics, University of Niš, PO Box 224, 18000 Niš, Republic of Serbia

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ABSTRACT

In this paper we present new results related to the reverse order law for the Moore–Penrose inverse of operators on Hilbert spaces. Some finite-dimensional results are extended to infinite-dimensional settings.

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1. Introduction

In this paper we extend some results from [15] to infinite-dimensional settings. Among other things, we obtain the reverse order law for the Moore–Penrose inverse as a corollary. We use the matrix form of a linear bounded operator, and this matrix form is induced by some natural decompositions of Hilbert spaces.

In the rest of the Introduction we formulate two auxiliary results. In Section 2 we present the results related to the reverse order rule for the Moore–Penrose inverse of Hilbert space operators with closed range. The present paper is the extension of results from [15] to infinite-dimensional settings.

2. Reverse order law

In this section we prove the results concerning the reverse order law for the Moore–Penrose inverse.

Theorem 2.2. Let X, Y, Z be Hilbert spaces, and let $A \in \mathcal{L}(Y, Z)$, $B \in \mathcal{L}(X, Y)$ be such that A, B, AB have closed ranges. Then the following statements hold:

- ✓ $AB(AB)^{\dagger} = ABB^{\dagger}A^{\dagger} \Leftrightarrow A^*AB = BB^{\dagger}A^*AB \Leftrightarrow \mathcal{R}(A^*AB) \subseteq \mathcal{R}(B) \Leftrightarrow B^{\dagger}A^{\dagger} \in (AB)(1, 2, 3);$
- ✓ $(AB)^{\dagger}AB = B^{\dagger}A^{\dagger}AB \Leftrightarrow ABB^* = ABB^*A^{\dagger}A \Leftrightarrow \mathcal{R}(BB^*A^*) \subseteq \mathcal{R}(A^*) \Leftrightarrow B^{\dagger}A^{\dagger} \in (AB)(1, 2, 4);$
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- ✓ $(AB)^{\dagger} = B^{\dagger}A^{\dagger};$
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Proof. The operators A and B have the same matrix representations as in the previous theorem. The following products will be useful:

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First, we find the equivalent expressions for our statements in terms of A_1, A_2 and B_1 .

- (a) 1. $AB(AB)^{\dagger} = ABB^{\dagger}A^{\dagger} \Leftrightarrow A_1B_1A_1^{\dagger}B_1^{\dagger} = A_1A_2^{\dagger}D^{-1}$. Here $A_1B_1(A_1B_1)^{\dagger}$ is Hermitian, so $[A_1A_2^{\dagger}D^{-1}]^{\dagger} = 0$.
2. $A^*AB = BB^{\dagger}A^*AB \Leftrightarrow A_2^{\dagger}A_1 = 0$.
3. Notice that $\mathcal{R}(A^*AB) \subseteq \mathcal{R}(B)$ if and only if $BB^{\dagger}A^*AB = A^*AB$, so $2 \Rightarrow 3$.
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Now, we prove the following: $1 \Leftrightarrow 2, 4 \Rightarrow 2$ and $1 \Rightarrow 4$.

We prove $1 \Leftrightarrow 2$. Notice that

$$A_1B_1(A_1B_1)^{\dagger} = A_1A_2^{\dagger}D^{-1} \Leftrightarrow (A_1B_1)^{\dagger} = (A_1B_1)^{\dagger}A_1B_1A_2^{\dagger}D^{-1}.$$

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$$\begin{aligned} (A_1B_1)^{\dagger} &= (A_1B_1)^{\dagger}A_1A_2^{\dagger}D^{-1} \Leftrightarrow (A_1B_1)^{\dagger}[A_1A_2^{\dagger} + A_2A_2^{\dagger}] = (A_1B_1)^{\dagger}A_1A_2^{\dagger} \\ &\Leftrightarrow (A_1B_1)^{\dagger}A_2A_2^{\dagger} = 0 \Leftrightarrow \mathcal{R}(A_2A_2^{\dagger}) \subseteq \mathcal{N}((A_1B_1)^{\dagger}) \\ &\Leftrightarrow \mathcal{R}(A_2) \subseteq \mathcal{N}((A_1B_1)^*) \Leftrightarrow B_1^{\dagger}A_1^{\dagger}A_2 = 0 \Leftrightarrow A_1^{\dagger}A_2 = 0. \end{aligned}$$

Therefore, we have just proved that $1 \Leftrightarrow 2$.

Now we prove $1 \Rightarrow 4$. If we multiply $A_1B_1(A_1B_1)^{\dagger} = A_1A_2^{\dagger}D^{-1}$ by A_1B_1 from the right side, we get $A_1A_2^{\dagger}D^{-1}A_1 = A_1$. Thus, 4 holds.

Finally, we prove $4 \Rightarrow 2$. If $A_1A_2^{\dagger}D^{-1}A_1 = A_1$ and $[A_1A_2^{\dagger}D^{-1}]^{\dagger} = 0$, then $A_1A_2^{\dagger}A_1 = DA_1 = A_1A_2^{\dagger}A_1 + A_2A_2^{\dagger}A_1$, implying that $A_2A_2^{\dagger}A_1 = 0$. Hence, $\mathcal{R}(A_1) \subseteq \mathcal{N}((A_2A_2^{\dagger})^*) = \mathcal{N}(A_2^{\dagger})$, so $A_2^{\dagger}A_1 = 0$. Thus, 2 holds.

Notice that the equivalence $3 \Leftrightarrow 4$ is proved in [8], also.

- (b) 1. $(AB)^{\dagger}AB = B^{\dagger}A^{\dagger}AB \Leftrightarrow (A_1B_1)^{\dagger}A_1B_1 = B_1^{\dagger}A_1^{\dagger}D^{-1}A_1B_1$. Moreover, $(A_1B_1)^{\dagger}A_1B_1$ is Hermitian, so $[B_1^{\dagger}A_1^{\dagger}D^{-1}A_1] = 0$.
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We prove $1 \Rightarrow 4 \Rightarrow 2 \Rightarrow 1$.

Suppose that 1 holds. If we multiply $(A_1B_1)^{\dagger}A_1B_1 = B_1^{\dagger}A_1^{\dagger}D^{-1}A_1B_1$ by A_1B_1 from the left side, we obtain $A_1 = A_1A_2^{\dagger}D^{-1}A_1$. Furthermore, $[B_1^{\dagger}A_1^{\dagger}D^{-1}A_1] = 0$ holds. Therefore, $1 \Rightarrow 4$.

Suppose that 4 holds. Obviously, $A_1B_1B_1^{\dagger}A_1^{\dagger}D^{-1}A_1 = A_1A_2^{\dagger}D^{-1}A_1B_1B_1^{\dagger} = A_1B_1B_1^{\dagger}$. Thus, the first equality of 2 holds. The second equality of 2 also holds, since $A_1A_2^{\dagger}D^{-1}A_2 = 0 \Leftrightarrow A_1A_2^{\dagger}D^{-1}A_1 = A_1$, which is shown in the proof of Theorem 2.1. Here we use again $[B_1^{\dagger}A_1^{\dagger}D^{-1}A_1] = 0$. Consequently, $4 \Rightarrow 2$.

In order to prove that $2 \Rightarrow 1$, we multiply $A_1B_1B_1^{\dagger}A_1^{\dagger}D^{-1}A_1 = A_1B_1B_1^{\dagger}$ by $(A_1B_1)^{\dagger}$ from the left side. It follows that $B_1^{\dagger}A_1^{\dagger}D^{-1}A_1 = (A_1B_1)^{\dagger}A_1B_1B_1^{\dagger} = 0$, so $(A_1B_1)^{\dagger}A_1B_1 = B_1^{\dagger}A_1^{\dagger}D^{-1}A_1(B_1^{\dagger})^{-1}$ which is equivalent to $(A_1B_1)^{\dagger}A_1B_1 = B_1^{\dagger}A_1^{\dagger}D^{-1}A_1B_1$. Hence, $2 \Rightarrow 1$.

Notice that $3 \Rightarrow 4$ is also proved in [8].

Finally, the part (c) follows from the parts (a) and (b). $\square$

We also prove the following result.

Theorem 2.3. Let X, Y, Z be Hilbert spaces, and let $A \in \mathcal{L}(Y, Z)$, $B \in \mathcal{L}(X, Y)$ be such that A, B, AB have closed ranges. Then we have:

- ✓ $AB(AB)^{\dagger}A = ABB^{\dagger} \Leftrightarrow A^*AB = BB^{\dagger}A^*AB \Leftrightarrow \mathcal{R}(A^*AB) \subseteq \mathcal{R}(B) \Leftrightarrow B^{\dagger}A^{\dagger} \in (AB)(1, 2, 3);$
- ✓ $B(AB)^{\dagger}AB = A^{\dagger}AB \Leftrightarrow A^{\dagger}ABB^* = BB^*A^{\dagger}A \Leftrightarrow \mathcal{R}(BB^*A^*) \subseteq \mathcal{R}(A^*) \Leftrightarrow B^{\dagger}A^{\dagger} \in (AB)(1, 2, 4);$
- ✓ The following three statements are equivalent:
- ✓ $(AB)^{\dagger} = B^{\dagger}A^{\dagger};$
- ✓ $AB(AB)^{\dagger}A = ABB^{\dagger}$ and $B(AB)^{\dagger}AB = A^{\dagger}AB;$
- ✓ $A^*ABB^{\dagger} = BB^{\dagger}A^*A$ and $A^{\dagger}ABB^* = BB^*A^{\dagger}A.$

Proof. The operators A and B have the same matrix representations as in the previous theorem. First, we find equivalent expressions, in the terms of A_1, A_2 and B_1 , for our assumptions.

Reverse order law for the Moore–Penrose inverse [☆]

Dragan S. Djordjević*, Nebojša Č. Dinčić

Faculty of Sciences and Mathematics, University of Niš, PO Box 224, 18000 Niš, Republic of Serbia

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ABSTRACT

In this paper we present new results related to the reverse order law for the Moore–Penrose inverse of operators on Hilbert spaces. Some finite-dimensional results are extended to infinite-dimensional settings.

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1. Introduction

In this paper we extend some results from [15] to infinite-dimensional settings. Among other things, we obtain the reverse order law for the Moore–Penrose inverse as a corollary. We use the matrix form of a linear bounded operator, and this matrix form is induced by some natural decompositions of Hilbert spaces.

In the rest of the introduction we formulate two auxiliary results. In Section 2 we present the results related to the reverse order law for the Moore–Penrose inverse of Hilbert space operators with closed range. The present paper is the extension of results from [15] to infinite-dimensional settings.

2. Reverse order law

In this section we prove the results concerning the reverse order law for the Moore–Penrose inverse.

Theorem 2.2. Let X, Y, Z be Hilbert spaces, and let $A \in \mathcal{L}(Y, Z)$, $B \in \mathcal{L}(X, Y)$ be such that A, B, AB have closed ranges. Then the following statements hold:

- ✓ $AB(AB)^{\dagger} = ABB^{\dagger}A^{\dagger} \Leftrightarrow A^*AB = BB^{\dagger}A^*AB \Leftrightarrow \mathcal{R}(A^*AB) \subseteq \mathcal{R}(B) \Leftrightarrow B^{\dagger}A^{\dagger} \in (AB)(1, 2, 3);$
- ✓ $(AB)^{\dagger}AB = B^{\dagger}A^{\dagger}AB \Leftrightarrow ABB^* = ABB^*A^{\dagger}A \Leftrightarrow \mathcal{R}(BB^*A^*) \subseteq \mathcal{R}(A^*) \Leftrightarrow B^{\dagger}A^{\dagger} \in (AB)(1, 2, 4);$
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- ✓ $(AB)^{\dagger} = B^{\dagger}A^{\dagger};$
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- ✓ $A^*AB = BB^{\dagger}A^*AB$ and $ABB^* = ABB^*A^{\dagger}A;$
- ✓ $\mathcal{R}(A^*AB) \subseteq \mathcal{R}(B)$ and $\mathcal{R}(BB^*A^*) \subseteq \mathcal{R}(A^*).$

Proof. The operators A and B have the same matrix representations as in the previous theorem. The following products will be useful:

$$AB = \begin{bmatrix} A_1B_1 & 0 \\ 0 & 0 \end{bmatrix}, \quad (AB)^{\dagger} = \begin{bmatrix} (A_1B_1)^{\dagger} & 0 \\ 0 & 0 \end{bmatrix}, \quad B^{\dagger}A^{\dagger} = \begin{bmatrix} B_1^{\dagger}A_1^{\dagger}D^{-1} & 0 \\ 0 & 0 \end{bmatrix}.$$

First, we find the equivalent expressions for our statements in terms of A_1, A_2 and B_1 .

- (a) 1. $AB(AB)^{\dagger} = ABB^{\dagger}A^{\dagger} \Leftrightarrow A_1B_1(A_1B_1)^{\dagger} = A_1A_2^{\dagger}D^{-1}$. Here $A_1B_1(A_1B_1)^{\dagger}$ is Hermitian, so $[A_1A_2^{\dagger}, D^{-1}] = 0$.
2. $A^*AB = BB^{\dagger}A^*AB \Leftrightarrow A_2^{\dagger}A_1 = 0$.
3. Notice that $\mathcal{R}(A^*AB) \subseteq \mathcal{R}(B)$ if and only if $BB^{\dagger}A^*AB = A^*AB$, so $2 \Rightarrow 3$.
4. If we check properly the Penrose equations, then we see that: $B^{\dagger}A^{\dagger} \in (AB)(1, 2, 3) \Leftrightarrow A_1A_2^{\dagger}D^{-1}A_1 = A_1$ and $[A_1A_2^{\dagger}, D^{-1}] = 0$.

Now, we prove the following: $1 \Leftrightarrow 2, 4 \Rightarrow 2$ and $1 \Rightarrow 4$.

We prove $1 \Leftrightarrow 2$. Notice that

$$A_1B_1(A_1B_1)^{\dagger} = A_1A_2^{\dagger}D^{-1} \Leftrightarrow (A_1B_1)^{\dagger} = (A_1B_1)^{\dagger}A_1B_1A_1^{\dagger}D^{-1}.$$

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$$\begin{aligned} (A_1B_1)^{\dagger} &= (A_1B_1)^{\dagger}A_1A_2^{\dagger}D^{-1} \Leftrightarrow (A_1B_1)^{\dagger}[A_1A_2^{\dagger} + A_2A_2^{\dagger}] = (A_1B_1)^{\dagger}A_1A_2^{\dagger} \\ &\Leftrightarrow (A_1B_1)^{\dagger}A_2A_2^{\dagger} = 0 \Leftrightarrow \mathcal{R}(A_2A_2^{\dagger}) \subseteq \mathcal{N}((A_1B_1)^{\dagger}) \\ &\Leftrightarrow \mathcal{R}(A_2) \subseteq \mathcal{N}((A_1B_1)^*) \Leftrightarrow B_1^{\dagger}A_1^{\dagger}A_2 = 0 \Leftrightarrow A_1^{\dagger}A_2 = 0. \end{aligned}$$

Therefore, we have just proved that $1 \Leftrightarrow 2$.

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Theorem A, B matrices such that AB exists.

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$$(ab)^\dagger - b^\dagger a^\dagger \in (f_1, \dots, f_{44})$$

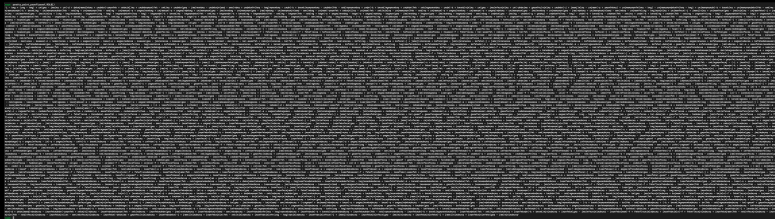
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$$\begin{aligned} & \dots - (ab)^\dagger abb^\dagger f_7 (ab)^\dagger b(a^\dagger ab)^\dagger b(a^\dagger ab)^\dagger (abb^\dagger)^\dagger \\ & - (ab)^\dagger abb^\dagger f_5 b(a^\dagger ab)^\dagger b(a^\dagger ab)^\dagger (abb^\dagger)^\dagger \\ & - (ab)^\dagger af_{22} a^\dagger ab(a^\dagger ab)^\dagger (abb^\dagger)^\dagger + \dots \end{aligned}$$

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Another proof

$$\begin{aligned} (ab)^\dagger - b^\dagger a^\dagger &= f_{21} - f_{10} + b^\dagger f_{14} - f_{12} (ab)^\dagger - b^\dagger (abb^\dagger)^\dagger f_{11} + b^\dagger (abb^\dagger)^\dagger f_{15} \\ &+ (a^\dagger ab)^\dagger a^\dagger f_9 (ab)^\dagger - b^* f_{23} ((ab)^\dagger)^* (ab)^\dagger - f_{21} ab (ab)^\dagger + f_{22} ab (ab)^\dagger \\ &- f_{39} (a^\dagger)^* ((ab)^\dagger)^* (ab)^\dagger + b^\dagger (abb^\dagger)^\dagger ((abb^\dagger)^\dagger)^* (b^\dagger)^* f_{31} - b^\dagger f_{14} d^* b^* (a^\dagger)^* \\ &+ (a^\dagger ab)^\dagger a^\dagger ab f_{12} (ab)^\dagger - b^\dagger (abb^\dagger)^\dagger f_{15} ((ab)^\dagger)^* b^* (a^\dagger)^* \\ &+ f_{20} b^* (a^\dagger)^* ((ab)^\dagger)^* (ab)^\dagger + (a^\dagger ab)^\dagger a^\dagger abb^* f_{23} ((ab)^\dagger)^* (ab)^\dagger \end{aligned}$$

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+
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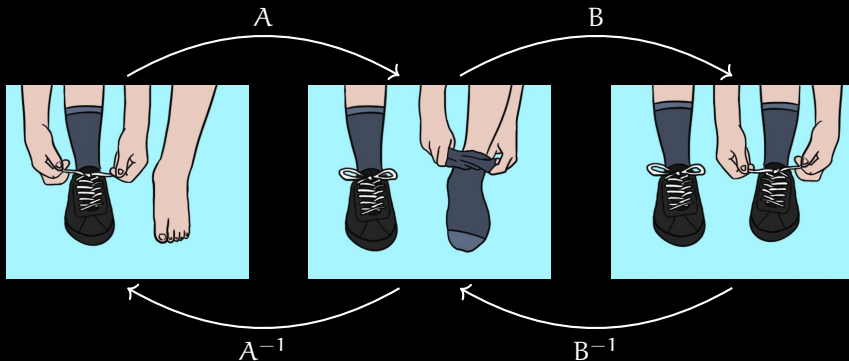
What about false statements?

$$\forall A, B, X, Y : (AX = 1 \wedge BY = 1) \Rightarrow ABXY = 1$$

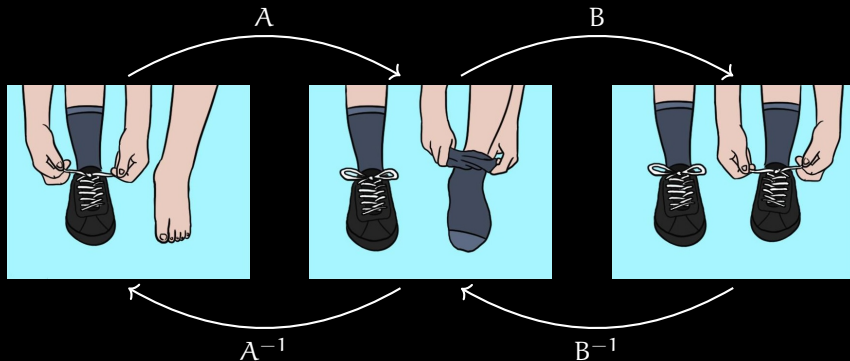
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Plug in
and check

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What about false statements?

$$\forall A, B, X, Y : (AX = 1 \wedge BY = 1) \Rightarrow ABXY = 1$$



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Idea: make ansatz
with matrices
of fixed size



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SAT solving
+
Hensel lifting

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Does this always work? – No.

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Does this always work? – No.

Will a better method always work? – No.

What about false statements?

$$\forall A, B, X, Y : (AX = 1 \wedge BY = 1) \Rightarrow ABXY = 1$$

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Does this always work? – No.

Will a better method always work? – No.

Does this work often enough? – Seems so.

Satisfiability of polynomial system

Given $f_1, \dots, f_r \in \mathbb{Z}[x_1, \dots, x_n]$

Compute a common root of $f_1, \dots, f_r$ over $\mathbb{Q}$

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Idea Compute root over

$$\mathbb{Z}_2 \longrightarrow \mathbb{Z}_4 \longrightarrow \mathbb{Z}_8 \longrightarrow \cdots \longrightarrow \mathbb{Z}_{2^N} \longrightarrow \mathbb{Q}$$

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Reading each x_i as a boolean variable, $\cdot$ as $\wedge$, and $+$ as XOR, the problem becomes a prop. formula. Use **SAT solver** to compute solution.

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Given a root over $\mathbb{Z}_{2^n}$, we can lift it to a root over $\mathbb{Z}_{2^{n+1}}$ by linear algebra (**Hensel lifting**).

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Given a root over $\mathbb{Z}_{2^n}$, we can lift it to a root over $\mathbb{Z}_{2^{n+1}}$ by linear algebra (Hensel lifting).

Once we have a root over $\mathbb{Z}_{2^N}$ with N large enough, we can perform **rational reconstruction** to recover a root over $\mathbb{Q}$.

Counterexamples in practice

Algebraic proof methods for identities of matrices and operators: improvements of Hartwig's triple reverse order law

Dragana S. Cvetković-Ilić¹, Clemens Hofstadler², Jamal Hossein Poor²,
Jovana Milošević¹, Clemens G. Raab², and Georg Regensburger²

¹Department of Mathematics, Faculty of Sciences and Mathematics,
University of Niš, Serbia

²Institute for Algebra, Johannes Kepler University Linz, Austria

Theorem 2.1. [34] *Let A, B, C be complex matrices such that ABC is defined and let $P = A^\dagger ABC C^\dagger$, $Q = CC^\dagger B^\dagger A^\dagger A$. The following conditions are equivalent:*

- (i) $(ABC)^\dagger = C^\dagger B^\dagger A^\dagger$;
- (ii) $Q \in P\{1, 2\}$ and both of A^*APQ and $QPCC^*$ are Hermitian;
- (iii) $Q \in P\{1, 2\}$ and both of A^*APQ and $QPCC^*$ are EP;
- (iv) $Q \in P\{1\}$, $\mathcal{R}(A^*AP) = \mathcal{R}(Q^*)$ and $\mathcal{R}(CC^*P^*) = \mathcal{R}(Q)$;
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Example 2.5. Let

$$A = \begin{bmatrix} -3 & 2 & 2 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}, \quad B = \begin{bmatrix} 1 & 0 & 1 \\ 0 & 1 & 1 \\ 1 & 0 & 0 \end{bmatrix}, \quad C = \frac{1}{3} \begin{bmatrix} 1 & 1 & 1 \\ 1 & 1 & 1 \\ 1 & 1 & 1 \end{bmatrix}.$$

Then

$$A^\dagger = \frac{1}{17} \begin{bmatrix} -3 & 0 & 0 \\ 2 & 0 & 0 \\ 2 & 0 & 0 \end{bmatrix}, \quad B^\dagger = \begin{bmatrix} 0 & 0 & 1 \\ -1 & 1 & 1 \\ 1 & 0 & -1 \end{bmatrix}, \quad C^\dagger = C.$$

If we define P and Q as in Theorem 2.1, we get that $PQ = 0$ is idempotent and $\mathcal{R}(A^*AP) \subseteq \mathcal{R}(Q^*)$ and $\mathcal{R}(CC^*P^*) \subseteq \mathcal{R}(Q)$ but $(ABC)^\dagger \neq C^\dagger B^\dagger A^\dagger$.

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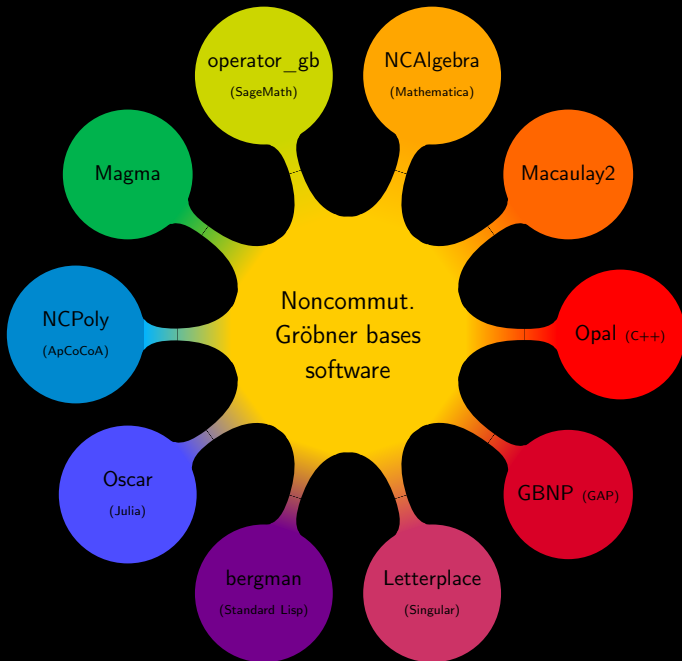
```
sage: from operator_gb import *
sage: F.<a,b,c,...> = FreeAlgebra(QQ)
sage: assumptions = [a*b*a - a,...]
sage: claim = abc_dag - c_dag*b_dag*a_dag
sage: counterexample(assumptions, claim)
```

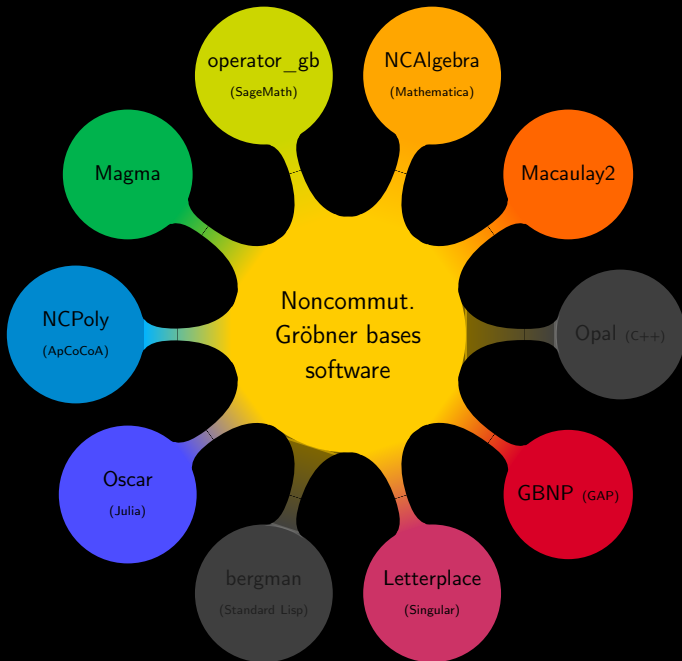
$$A = \begin{pmatrix} 0 & 0 \\ 1 & 0 \end{pmatrix} \quad B = \begin{pmatrix} 0 & 1 \\ 1 & -1 \end{pmatrix} \quad C = \begin{pmatrix} 0 & 1 \\ 0 & 0 \end{pmatrix}$$

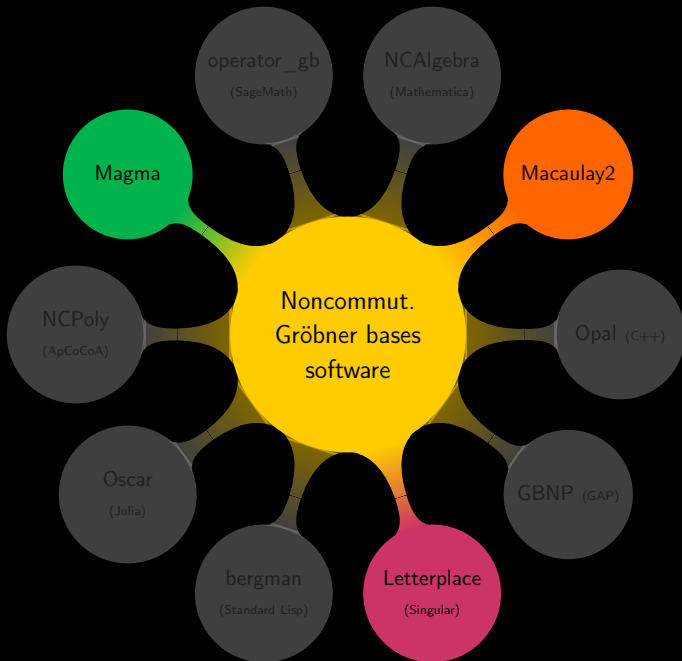
$$A^\dagger = \begin{pmatrix} 0 & 1 \\ 0 & 0 \end{pmatrix} \quad B^\dagger = \begin{pmatrix} 1 & 1 \\ 1 & 0 \end{pmatrix} \quad C^\dagger = \begin{pmatrix} 0 & 0 \\ 1 & 0 \end{pmatrix}$$

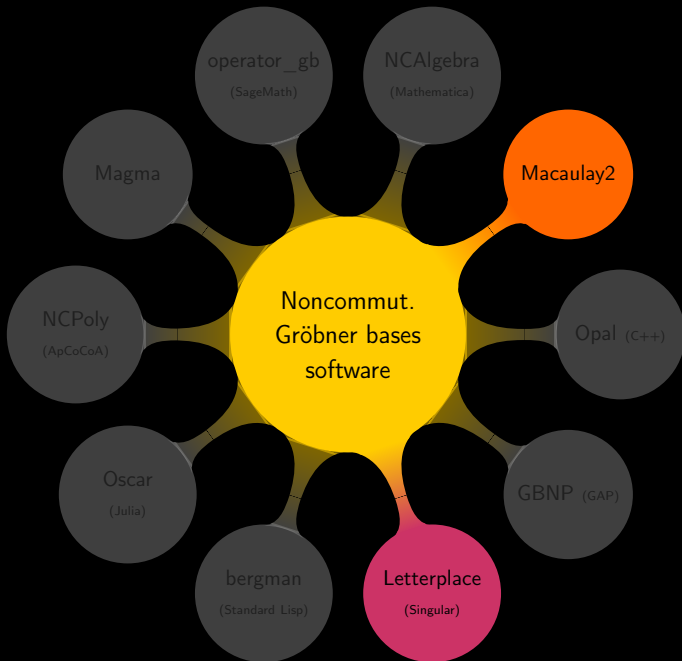


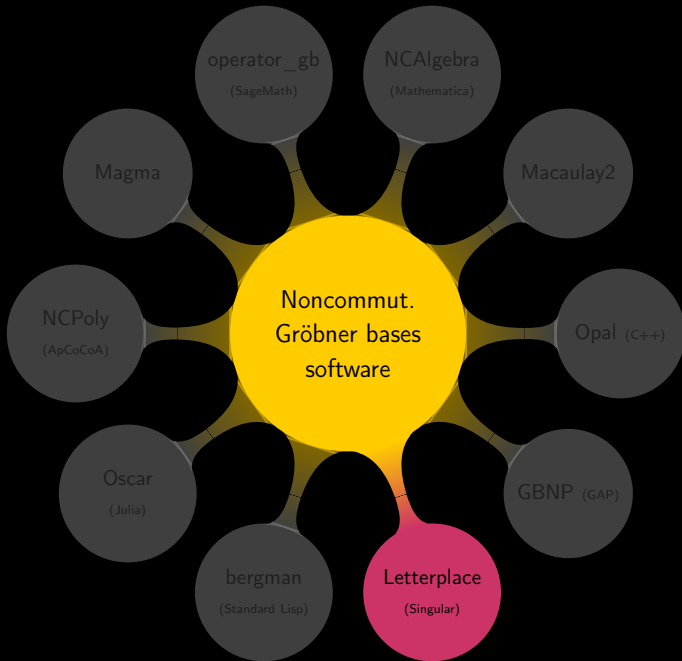
Noncommut.
Gröbner bases





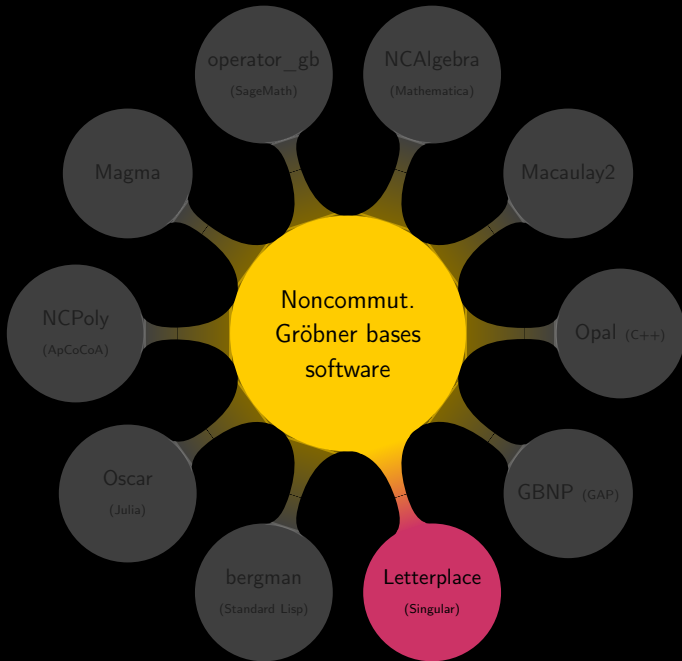


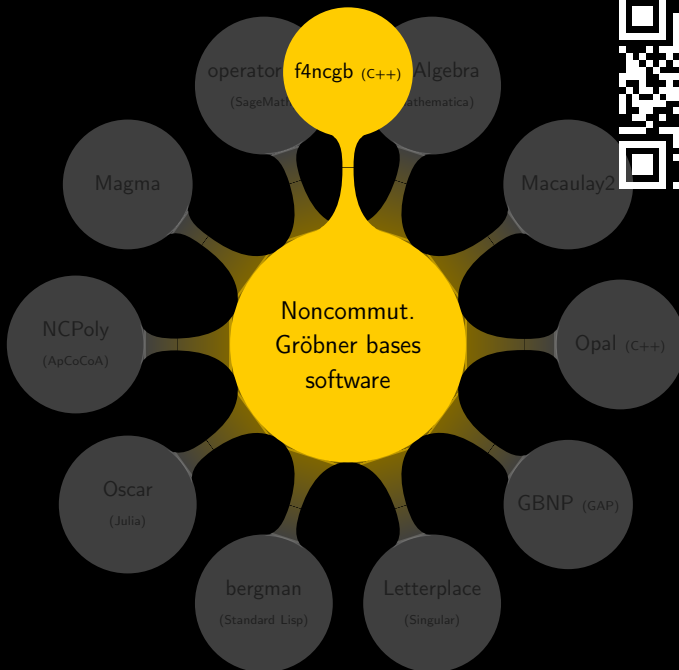
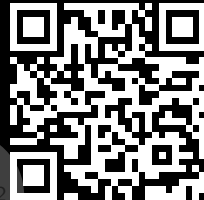


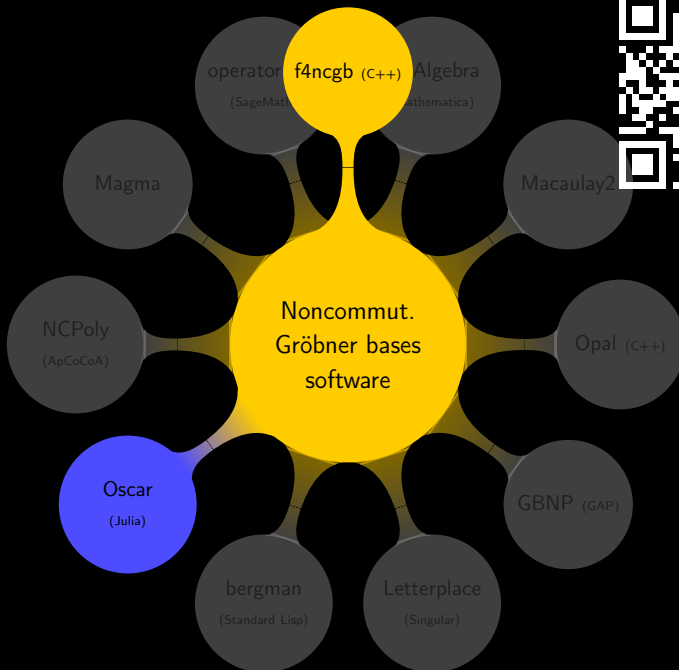
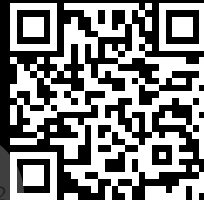


Example	Letterplace	Macaulay2	f4ncgb		
			1 core	4 cores	16 cores
4nilp5s-10	1282	875	150	79	63
braid3-16	18 953	14 291	105	34	18
braidX-18	>43 200	>43 200	1977	601	260
braidXY-12	1847	18 887	62	52	52
holt_G3562h-17	>43 200	>43 200	25 021	12 671	6824
lascale_neuh-13	171	37	9	5	4
lp1-15	24 166	33 923	266	179	155
lv2d10-100	>43 200	24 930	48	27	47
malle_G12h-100	4142	163	89	74	73

(Timings in sec)







Algebraic First-Order Theorem Proving

=

Proving statements about linear operators
with computer algebra

Linear operators $\rightarrow$ noncommutative polynomials in free algebra

Operator statement $\rightarrow$ ideal membership $f \stackrel{?}{\in} I$

Proof $\rightarrow$ explicit linear combination

We can also...

... compute **short(est) proofs** of true statements.

... compute **counterexamples** for false statements.

Hi ChatGPT



Hi there! 😊 What can I help you with today?



How would you prove or disprove a statement about linear operators?

I would use computer algebra.

