

GENERALIZED INVERSES OF BORDERED MATRICES*

R. B. BAPAT^{\dagger} AND BING ZHENG^{\ddagger}

Abstract. Several authors have considered nonsingular borderings $A = \begin{pmatrix} B & C \\ D & X \end{pmatrix}$ of B and investigated the properties of submatrices of A^{-1} . Under specific conditions on the bordering, one can recover any g-inverse of B as a submatrix of A^{-1} . Borderings A of B are considered, where A might be singular, or even rectangular. If A is $m \times n$ and if B is an $r \times s$ submatrix of A, the consequences of the equality m + n - rank(A) = r + s - rank(B) with reference to the g-inverses of A are studied. It is shown that under this condition many properties enjoyed by nonsingular borderings have analogs for singular (or rectangular) borderings as well. We also consider g-inverses of the bordered matrix when certain rank additivity conditions are satisfied. It is shown that any g-inverse of B can be realized as a submatrix of a suitable g-inverse of A, under certain conditions.

Key words. Generalized inverse, Moore-Penrose inverse, Bordered matrix, Rank additivity.

AMS subject classifications. 15A09, 15A03.

1. Introduction. Let A be an $m \times n$ matrix over the complex field and let A^* denote the conjugate transpose of A. We recall that a generalized inverse G of A is an $n \times m$ matrix which satisfies the first of the four Penrose equations:

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

For a subset $\{i, j, \ldots\}$ of the set $\{1, 2, 3, 4\}$, the set of $n \times m$ matrices satisfying the equations indexed by $\{i, j, \ldots\}$ is denoted by $A\{i, j, \ldots\}$. A matrix in $A\{i, j, \ldots\}$ is called an $\{i, j, \ldots\}$ -inverse of A and is denoted by $A^{\{i, j, \ldots\}}$. In particular, the matrix G is called a $\{1\}$ -inverse or a g-inverse of A if it satisfies (1). As usual, a g-inverse of A is denoted by A^- . If G satisfies (1) and (2) then it is called a reflexive inverse or a $\{1, 2\}$ -inverse of A. Similarly, G is called a $\{1, 2, 3\}$ -inverse of A if it satisfies (1),(2) and (3). The Moore-Penrose inverse of A is the matrix G satisfying (1)-(4). Any matrix A admits a unique Moore-Penrose inverse, denoted A^{\dagger} . If A is $n \times n$ then G is called the group inverse of A if it satisfies (1), (2) and AG = GA. The matrix A has group inverse, which is unique and denoted by A^{\sharp} , if and only if $rank(A) = rank(A^2)$. We refer to [4], [6] for basic results on g-inverses.

Suppose

(1.1)
$$A = \begin{array}{c} q_1 & q_2 \\ p_1 \begin{pmatrix} B & C \\ D & X \end{pmatrix}$$

^{*}Received by the editors on 15 July 2002. Accepted for publication on 14 January 2003. Handling Editor: Steve J. Kirkland.

[†]Indian Statistical Institute, New Delhi, 110016, India (rbb@isid.ac.in).

[‡] Department of Mathematics, Shanghai University, Shanghai 200436, People's Republic of China (dzhengbing@eastday.com). The present work was done while this author was visiting the Indian Statistical Institute during October 2001-September 2002. He would like to express his thanks for the warm hospitality he enjoyed during his visit. Supported by the Chinese Scholarship Council.

Generalized Inverses

17

is a partitioned matrix. We say that A is obtained by bordering B. We will generally partition a g-inverse A^- of A as

(1.2)
$$P_1 \quad p_2 \\ A^- = \frac{q_1}{q_2} \begin{pmatrix} E & F \\ G & Y \end{pmatrix},$$

which is in conformity with A^* .

We say that the g-inverses of A have the "block independence property" if for any g-inverses

$$A_i^- = \begin{pmatrix} E_i & F_i \\ G_i & Y_i \end{pmatrix}, \ i = 1, 2$$

of A, $\begin{pmatrix} E_1 & F_1 \\ G_1 & Y_2 \end{pmatrix}$, $\begin{pmatrix} E_1 & F_1 \\ G_2 & Y_1 \end{pmatrix}$ etc. are also *g*-inverses of A. If A is an $m \times n$ matrix, then the following function will play an important role

in this paper:

$$\psi(A) = m + n - rank(A).$$

An elementary result is given next. For completeness, we include a proof. LEMMA 1.1. If B is a submatrix of A, then $\psi(B) \leq \psi(A)$. Proof. Let

$$A = \frac{p_1}{p_2} \begin{pmatrix} q_1 & q_2 \\ B & C \\ D & X \end{pmatrix}.$$

Then

$$rank(A) \leq rank(B \quad C) + rank(D \quad X)$$
$$\leq rank(B) + rank(C) + p_2$$
$$\leq rank(B) + q_2 + p_2.$$

From this inequality, we get $\psi(B) \leq \psi(A)$.

Note that a matrix B with rank(B) = r can be completed to a nonsingular matrix A of order n if and only if $\psi(B) \leq n$ [10, Theorem 5]. As another example of a result concerning ψ , if

$$A = \begin{array}{cc} q_1 & q_2 \\ B & C \\ p_2 \begin{pmatrix} B & C \\ D & O \end{pmatrix}$$

is a nonsingular matrix of order n, $n = p_1 + p_2 = q_1 + q_2$, then A^{-1} is of the form

$$A^{-1} = \begin{array}{cc} p_1 & p_2 \\ A^{-1} = \begin{array}{cc} q_1 \\ q_2 \end{array} \begin{pmatrix} E & F \\ G & O \end{array} \end{pmatrix}$$



if and only if $\psi(B) = \psi(A)$. This will follow from Theorem 3.1.

Several authors ([4], [5], [8], [10], [11], [12]) have considered nonsingular borderings A of B and investigated the properties of submatrices of A^{-1} . Under specific conditions on the bordering, one can recover a special g-inverse of B as a submatrix of A^{-1} . It turns out that in all such cases the condition $\psi(B) = \psi(A)$ holds. The main theme of the present paper is to investigate borderings A of B, where A might be singular, or even rectangular. We show that if $\psi(A) = \psi(B)$ is satisfied then many properties enjoyed by nonsingular borderings have analogs for singular (or rectangular) borderings as well. For example, any g-inverse of B can be obtained as a submatrix of A^- where A is a bordering of B with $\psi(A) = \psi(B)$. This will be shown in Section 4. In Section 5 we show how to obtain the Moore-Penrose inverse and the group inverse by a general, not necessarily nonsingular, bordering. In the next two sections we consider general borderings A of B and obtain some results concerning A^- .

We say that rank additivity holds in the matrix equation $A = A_1 + \cdots + A_k$ if $rank(A) = rank(A_1) + \cdots + rank(A_k)$. Let R(A) and N(A) denote the range space of A and the null space of A respectively. We will need the following well-known result.

LEMMA 1.2. [2] Let A, B be $m \times n$ matrices. Then the following conditions are equivalent:

(i) rank(B) = rank(A) + rank(B - A).

(ii) Every B^- is a g-inverse of A.

(iii) $AB^{-}(B-A) = O$, $(B-A)B^{-}A = O$ for any B^{-} .

(iv) There exists a B^- that is a g-inverse of both A and B - A.

It follows from the proof of Lemma 1.1 that if $\psi(B)=\psi(A)$ then rank additivity holds in

(1.3)
$$\begin{pmatrix} B & C \\ D & X \end{pmatrix} = \begin{pmatrix} B & O \\ O & O \end{pmatrix} + \begin{pmatrix} O & C \\ O & O \end{pmatrix} + \begin{pmatrix} O & O \\ D & X \end{pmatrix}$$

and in

(1.4)
$$\begin{pmatrix} B & C \\ D & X \end{pmatrix} = \begin{pmatrix} B & O \\ O & O \end{pmatrix} + \begin{pmatrix} O & O \\ D & O \end{pmatrix} + \begin{pmatrix} O & C \\ O & X \end{pmatrix}.$$

In Section 2 we discuss necessary and sufficient conditions for the block matrix $\begin{pmatrix} E & F \\ G & Y \end{pmatrix}$ to be a *g*-inverse of $\begin{pmatrix} B & C \\ D & X \end{pmatrix}$ under the assumption of rank additivity in (1.3) and (1.4). In section 3, necessary and sufficient conditions for the block matrix $\begin{pmatrix} E & F \\ G & Y \end{pmatrix}$ to be a *g*-inverse of $\begin{pmatrix} B & C \\ D & X \end{pmatrix}$ are considered under the assumption $\psi(A) = \psi(B)$. Certain related results are also proved. Some additional references on g-inverses of bordered matrices as well as generalizations of Cramer's rule are [1], [14], [16], [17].

2. G-inverses of a bordered matrix . Let $A = \begin{pmatrix} B & C \\ D & X \end{pmatrix}$ be a block matrix which is a bordering of B. In this section we will study some necessary and sufficient

Generalized Inverses

conditions for a partitioned matrix $\begin{pmatrix} E & F \\ G & Y \end{pmatrix}$, conformal with A^* , to be a g-inverse of A. THEOREM 2.1. Let $A = \begin{pmatrix} B & C \\ D & X \end{pmatrix}$. Then rank additivity holds in (1.3) and

(1.4) and $H = \begin{pmatrix} E & F \\ G & Y \end{pmatrix}$ is a g-inverse of A if and only if the following conditions hold.

(i) BEB = B, CGC = C, DFD = D, XGC = DFX = -DEC, X = XYX - DEC.
(ii) CYD, BFX, CYX, XGB, XYD, BEC, DEB, CGB, BFD are null matrices. Furthermore, if EBE = E, then X = XYX.

Proof. "Only if" part: Assume rank additivity in (1.3) and (1.4) and that H is a g-inverse of A. Then by (ii) of Lemma 1.2, H is also a g-inverse of each summand matrix in (1.3) and (1.4). Using the definition of g-inverse, we easily get BEB = B, CGC = C, DFD = D, XYD = O, CYX = O, and

$$(2.1) DFX + XYX = X, XGC + XYX = X.$$

On the other hand, by (iii) of Lemma 1.2, we have

$$\begin{pmatrix} B & O \\ O & O \end{pmatrix} \begin{pmatrix} E & F \\ G & Y \end{pmatrix} \begin{pmatrix} O & C \\ O & O \end{pmatrix} = \begin{pmatrix} O & O \\ O & O \end{pmatrix} \Rightarrow BEC = O,$$

$$\begin{pmatrix} O & C \\ O & O \end{pmatrix} \begin{pmatrix} E & F \\ G & Y \end{pmatrix} \begin{pmatrix} B & O \\ O & O \end{pmatrix} = \begin{pmatrix} O & O \\ O & O \end{pmatrix} \Rightarrow CGB = O,$$

$$\begin{pmatrix} B & O \\ O & O \end{pmatrix} \begin{pmatrix} E & F \\ G & Y \end{pmatrix} \begin{pmatrix} O & O \\ D & X \end{pmatrix} = \begin{pmatrix} O & O \\ O & O \end{pmatrix} \Rightarrow BFD = O, BFX = O,$$

$$\begin{pmatrix} O & C \\ O & O \end{pmatrix} \begin{pmatrix} E & F \\ G & Y \end{pmatrix} \begin{pmatrix} O & O \\ D & X \end{pmatrix} = \begin{pmatrix} O & O \\ O & O \end{pmatrix} \Rightarrow CYD = O, CYX = O,$$

$$\begin{pmatrix} O & C \\ O & X \end{pmatrix} \begin{pmatrix} E & F \\ G & Y \end{pmatrix} \begin{pmatrix} O & O \\ D & O \end{pmatrix} = \begin{pmatrix} O & O \\ O & O \end{pmatrix} \Rightarrow CYD = O, XYD = O.$$

$$\begin{pmatrix} O & C \\ O & X \end{pmatrix} \begin{pmatrix} E & F \\ G & Y \end{pmatrix} \begin{pmatrix} B & O \\ O & O \end{pmatrix} = \begin{pmatrix} O & O \\ O & O \end{pmatrix} \Rightarrow CYD = O, XYD = O.$$

$$\begin{pmatrix} O & O \\ D & X \end{pmatrix} \begin{pmatrix} E & F \\ G & Y \end{pmatrix} \begin{pmatrix} B & O \\ O & O \end{pmatrix} = \begin{pmatrix} O & O \\ O & O \end{pmatrix} \Rightarrow XGB = O, DEB = O,$$

$$(2.2) \begin{pmatrix} O & O \\ D & X \end{pmatrix} \begin{pmatrix} E & F \\ G & Y \end{pmatrix} \begin{pmatrix} O & C \\ O & O \end{pmatrix} = \begin{pmatrix} O & O \\ O & O \end{pmatrix} \Rightarrow XGC = DFX = -DEC.$$

Also, (2.1) and (2.2) imply X = XYX - DEC.

"If" part: If the conditions (i) and (ii) hold, then it is easy to verify that H is a q-inverse of each summand matrix in (1.3) and (1.4). By (iv) in Lemma 1.2, rank additivity holds in (1.3) and (1.4). It is also easily verified that H is a g-inverse of A.

If EBE = E, then DEC = O and so X = XYX.

We note certain consequences of Theorem 2.1.

COROLLARY 2.2. Let $A = \begin{pmatrix} B & C \\ D & X \end{pmatrix}$. Then rank additivity holds in (1.3) and (1.4) and the matrix $H = \begin{pmatrix} E & F \\ G & O \end{pmatrix}$ is a g-inverse of A if and only if the following

conditions hold. (i) BEB = B, CGC = C, DFD = D, DEC = -X. (ii) BEC, DEB, CGB, BFD are null matrices. Furthermore if EBE = E, then X = O.

COROLLARY 2.3. Let $A = \begin{pmatrix} B & C \\ D & O \end{pmatrix}$. Then $R(B) \cap R(C) = \{0\}, R(B^*) \cap R(D^*) = \{0\}$ and $H = \begin{pmatrix} E & F \\ G & Y \end{pmatrix}$ is a g-inverse of A if and only if the following

conditions hold.

(i) BEB = B, CGC = C, DFD = D.

(ii) CYD, DEC, BEC, DEB, CGB, BFD are null matrices.

In this case, the g-inverses of A have the block independence property.

REMARK 2.4. As the conditions $R(B) \cap R(C) = \{0\}, R(B^*) \cap R(D^*) = \{0\}$ together with X = O imply rank additivity in (1.3) and (1.4), Corollary 2.3 is a direct consequence of Theorem 2.1. In particular, conditions (i) and (ii) indicate that the block matrices in $\begin{pmatrix} E & F \\ G & Y \end{pmatrix}$ can be independently chosen if it is a *g*-inverse of *A*. In other words, the *g*-inverses of $A = \begin{pmatrix} B & C \\ D & O \end{pmatrix}$ have the block independence property. Thus Corollary 2.3 complements the known result (see Theorem 3.1 in [15] and Lemma 5(1.2e) in [7]) that the g-inverses of A have the block independence property if and only if

$$rank(A) = rank \begin{pmatrix} B \\ D \end{pmatrix} + rank(C)$$
$$= rank (B \quad C) + rank(D).$$

The next result can also be viewed as a generalization of Corollary 2.3. This type of rank additivity has been considered, for example, in [13].

THEOREM 2.5. Let $A = \begin{pmatrix} B & C \\ D & X \end{pmatrix}$ and suppose rank(A) = rank(B) + rank(C) + rank(D) + rank(X).

Generalized Inverses

Then $H = \begin{pmatrix} E & F \\ G & Y \end{pmatrix}$ is a g-inverse of A if and only if the following conditions hold. (i) BEB = B, CGC = C, DFD = D, XYX = X. (ii) BFX, CYD, CYX, DFX, XGB, XGC, XYD, BEC, BFD, CGB, DEB, DEC are null matrices.

Proof. Note that the condition rank(A) = rank(B) + rank(C) + rank(D) + rank(X) implies rank additivity in

$$A = \begin{pmatrix} B & O \\ O & O \end{pmatrix} + \begin{pmatrix} O & C \\ O & O \end{pmatrix} + \begin{pmatrix} O & O \\ D & O \end{pmatrix} + \begin{pmatrix} O & O \\ O & X \end{pmatrix}.$$

Now the proof is similar to that of Theorem 2.1. \Box

A generalization of Theorem 2.5 is stated next; the proof is omitted.

THEOREM 2.6. Let $A = (A_{i,j})$, $i = 1, 2, \dots, m$, $j = 1, 2, \dots, n$ be an $m \times n$ block matrix. If $rank(A) = \sum_{i=1}^{m} \sum_{j=1}^{n} rank(A_{i,j})$, then $G = (G_{l,s})$, $l = 1, 2, \dots, n$, $s = 1, 2, \dots, m$ is a g-inverse of A if and only if the following equations hold.

$$A_{i,j}G_{j,l}A_{l,s} = \begin{cases} A_{i,j} & (i,j) = (l,s) \\ O & (i,j) \neq (l,s) \end{cases}$$

3. G-inverses of a block matrix A with $\psi(A) = \psi(B)$. Let A and H be matrices of order $m \times n$ and $n \times m$ respectively, partitioned as follows:

(3.1)
$$A = \begin{pmatrix} q_1 & q_2 & p_1 & p_2 \\ B & C \\ D & X \end{pmatrix} \text{ and } H = \begin{pmatrix} p_1 & p_2 \\ R & F \\ q_2 \begin{pmatrix} E & F \\ G & Y \end{pmatrix},$$

where $p_1 + p_2 = m$ and $q_1 + q_2 = n$. By $\eta(A)$ we denote the row nullity of A, which by definition is the number of rows minus the rank of A. If m = n, A is nonsingular, $H = A^{-1}$ and if A and H are partitioned as in (3.1) then it was proved by Fiedler and Markham [10], and independently by Gustafson [9], that

(3.2)
$$\eta(B) = \eta(Y).$$

The following result, proved in [3], will be used in the sequel. We include an alternative simple proof for completeness.

LEMMA 3.1. Let A and H be matrices of order $m \times n$ and $n \times m$ respectively, partitioned as in (3.1). Assume rank(A) = r and rank(H) = k. Then the following assertions are true.

(i) If AHA = A, then

$$-(m-r) \le \eta(Y) - \eta(B) \le n-r.$$

(ii) If HAH = H, then

$$-(n-k) \le \eta(B) - \eta(Y) \le m - k.$$

Proof. (i) According to a result on bordered matrices and g-inverses [11, Theorem 1], there exist matrices P, Q and Z of order $m \times (m-r)$, $(n-r) \times n$ and $(n-r) \times (m-r)$ respectively, such that the matrix

$$S = \left(\begin{array}{cc} A & P \\ Q & Z \end{array} \right)$$

is nonsingular and the submatrix formed by the first n rows and the first m columns of $T = S^{-1}$ is W. Thus we may write

$$S = \begin{array}{ccc} q_1 & q_2 & m-r & & p_1 & p_2 & n-r \\ p_1 & \begin{pmatrix} B & C & P_1 \\ D & X & P_2 \\ q_1 & Q_2 & Z \end{pmatrix} \quad \text{and} \quad T = \begin{array}{ccc} q_1 & \begin{pmatrix} E & F & U_1 \\ G & Y & U_2 \\ m-r \begin{pmatrix} C & Y & U_2 \\ W_1 & V_2 & W \end{pmatrix}.$$

Since S is nonsingular, we have, using (3.2),

$$\eta(B) = \eta(\begin{pmatrix} Y & U_2 \\ V_2 & W \end{pmatrix}) = q_2 + m - r - rank \begin{pmatrix} Y & U_2 \\ V_2 & W \end{pmatrix}.$$

Now by Lemma 1.1

$$rank(Y) \le rank \begin{pmatrix} Y & U_2 \\ V_2 & W \end{pmatrix} \le rank(Y) + m + n - 2r,$$

and hence

$$-(m-r) \le \eta(Y) - \eta(B) \le n - r.$$

The result (ii) follows from (i). \Box

The following result, proved using Lemma 3.1, will be used in the sequel.

THEOREM 3.2. Let $A = \begin{pmatrix} B & \tilde{C} \\ D & X \end{pmatrix}$ with $\psi(A) = \psi(B)$. Then for any g-inverse $A^- = \begin{pmatrix} E & F \\ G & Y \end{pmatrix}$ of A, Y = O.

Proof. Assume the sizes of the block matrices in A to be as in (3.1). By Lemma 3.1 we have

$$-(m-r) \le \eta(Y) - \eta(B) \le n - r.$$

It follows that

$$-m + r \le q_2 - rank(Y) - p_1 + rank(B).$$

Using $\psi(A) = \psi(B)$ and the inequality above, rank(Y) = 0 and hence Y = O. THEOREM 3.3. Let $A = \begin{pmatrix} B & C \\ D & X \end{pmatrix}$. Then $\psi(A) = \psi(B)$ and $H = \begin{pmatrix} E & F \\ G & Y \end{pmatrix}$ is a g-inverse of A if and only if the following equations hold.

Generalized Inverses

 $\begin{array}{ll} ({\rm i}) \ Y = O, \ BEB = B, \ GC = I, \ DF = I. \\ ({\rm ii}) \ DEC = -X. \\ ({\rm iii}) \ BEC = O, \ DEB = O, \ BF = O, \ GB = O. \\ Furthermore, \ if \ EBE = E, \ then \ X = O. \end{array}$

Proof. If H is a g-inverse of A with $\psi(A) = \psi(B)$, then by Theorem 3.2, we know Y = O. From the proof of Lemma 1.1, the condition $\psi(A) = \psi(B)$ also indicates rank additivity in (1.3) and (1.4). Note that C and D are also of full column rank and of full row rank respectively under the condition $\psi(A) = \psi(B)$. Then the proof of the theorem is similar to that of Theorem 2.1. \Box

The proof of the following result is also similar and is omitted.

THEOREM 3.4. Let $A = \begin{pmatrix} B & C \\ D & X \end{pmatrix}$, $H = \begin{pmatrix} E & F \\ G & Y \end{pmatrix}$ and consider the statements: (i) Y = O, BEB = B, GC = I, DF = I, BF = O, GB = O.

(ii) EB + FD is hermitian.

(iii) BE + CG is hermitian.

(iv) EBE + FDE = E (v) EBE + ECG = E.

Then

(a) $\psi(A) = \psi(B)$ and $H \in A\{1, 2, 3\}$ if and only if (i), (ii), (iv) hold, DEC = -X, EC = FDEC and DEB = O.

(b) $\psi(A) = \psi(B)$ and $H \in A\{1, 2, 4\}$ if and only if (i), (iii), (v) hold, DEC = -X, DE = DECG and BEC = O.

(c) $\psi(A) = \psi(B)$ and $H = A^{\dagger}$ if and only if (i)-(v) hold, DE + XG = O and EC + FX = O.

The two previous results will be used in the proof of the next result.

THEOREM 3.5. let $A = \begin{pmatrix} B & C \\ D & X \end{pmatrix}$. Then the following conditions are equivalent: (1) $\psi(A) = \psi(B)$ and $\begin{pmatrix} B & C \\ D & X \end{pmatrix}^{\dagger} = \begin{pmatrix} B^{\dagger} & D^{\dagger} \\ C^{\dagger} & X^{\dagger} \end{pmatrix}$. (2) $\psi(A) = \psi(B)$ and $\begin{pmatrix} B^{\dagger} & D^{\dagger} \\ C^{\dagger} & X^{\dagger} \end{pmatrix}$ is a g-inverse of A. (3) $X = O, C^{\dagger}C = I, DD^{\dagger} = I, BD^{\dagger} = O, C^{\dagger}B = O.$ (4) $X = O, C^{\dagger}C = I, DD^{\dagger} = I, BD^{*} = O, C^{*}B = O.$ (5) $\psi(A) = \psi(B)$ and $\begin{pmatrix} E & D^{\dagger} \\ C^{\dagger} & X^{\dagger} \end{pmatrix}$ is a g-inverse of A for some $E \in B^{\{1,2\}}$. (6) $\psi(A) = \psi(B)$ and $\begin{pmatrix} E & D^{\dagger} \\ C^{\dagger} & X^{\dagger} \end{pmatrix}$ is a g-inverse of A for some E. (7) $\psi(A) = \psi(B)$ and $\begin{pmatrix} B & C \\ D & X \end{pmatrix}^{\dagger} = \begin{pmatrix} B^{\dagger} & F \\ G & Y \end{pmatrix}$ for some matrices F, G, Y.(8) $\psi(A) = \psi(B)$ and $\begin{pmatrix} B^{\dagger} & F \\ C^{\dagger} & Y \end{pmatrix}$ is a $\{1, 2, 3\}$ -inverse of A for some F, Y.(9) $\psi(A) = \psi(B)$ and $\begin{pmatrix} B^{\dagger} & D^{\dagger} \\ G & Y \end{pmatrix}$ is a $\{1, 2, 4\}$ -inverse of A for some G, Y.Proof. Clearly, (1) \Rightarrow (2). (2 \Rightarrow (3): This follows from Theorem 3.3.

ELA

(3) \Leftrightarrow (4): Since $BD^{\dagger} = O$ and $C^{\dagger}B = O$ are equivalent to $BD^* = O$ and $C^*B = O$ respectively, we have this implication.

(3) \Rightarrow (1): Note that $BD^{\dagger} = O$ and $C^{\dagger}B = O$ imply $DB^{\dagger} = O$ and $B^{\dagger}C = O$. Then it is easy to verify that $\begin{pmatrix} B^{\dagger} & D^{\dagger} \\ C^{\dagger} & X^{\dagger} \end{pmatrix}$ is A^{\dagger} thus (1) holds.

Clearly, $(1) \Rightarrow (5) \Rightarrow (6)$.

(6) \Rightarrow (3): By Theorem 3.3, if $\begin{pmatrix} E & D^{\dagger} \\ C^{\dagger} & X^{\dagger} \end{pmatrix}$ is a *g*-inverse of *A* for some matrix *E*, then we have $X^{\dagger} = O$, $C^{\dagger}C = I$, $DD^{\dagger} = I$, $BD^{\dagger} = O$ and $C^{\dagger}B = O$. Note that $X^{\dagger} = O \Leftrightarrow X = O$, thus (3) holds.

 $(6) \Rightarrow (1)$: This follows from $(6) \Rightarrow (3)$ and $(3) \Rightarrow (1)$.

Obviously, $(1) \Rightarrow (7)$, $(1) \Rightarrow (8)$ and $(1) \Rightarrow (9)$.

 $(7) \Rightarrow (1)$: By Theorem 3.3, we have X = O, Y = O, GC = I, DF = I, BF = Oand GB = O. Clearly, $G \in C\{1, 2, 4\}$ and $F \in D\{1, 2, 3\}$. Using the hermitian property of the matrices $\begin{pmatrix} B & C \\ D & X \end{pmatrix}, \begin{pmatrix} B^{\dagger} & F \\ G & Y \end{pmatrix}, \begin{pmatrix} B^{\dagger} & F \\ G & Y \end{pmatrix}, \begin{pmatrix} B & C \\ D & X \end{pmatrix}, BB^{\dagger}$ and $B^{\dagger}B$, it is easy to conclude that CG and FD are also hermitian. Thus $F = D^{\dagger}$ and $G = C^{\dagger}$. Note that $Y = X^{\dagger} = O$ and (1) is proved.

Similarly, using Theorem 3.4 we can show $(8) \Rightarrow (1)$ and $(9) \Rightarrow (1)$ and the proof is complete. \Box

4. Obtaining any g-inverse by bordering. By Theorem 3.3 if $A = \begin{pmatrix} B & C \\ D & X \end{pmatrix}$ with $\psi(A) = \psi(B)$ and if $H = \begin{pmatrix} E & F \\ G & O \end{pmatrix}$ is a g-inverse of A, then E is a g-inverse of Bwhich also satisfies DEC = -X, BEC = O and DEB = O. Such an E, hereafter, will be denoted by $E_{(C,D,X)}$. Note that $E_{(C,D,X)}$ is not uniquely determined by C, D, X, since A^- is not unique. In this section we will investigate the converse problem, that is: for a given g-inverse E of B, how to construct C, D and X so that $H = \begin{pmatrix} E & F \\ G & O \end{pmatrix}$ is a g-inverse of $A = \begin{pmatrix} B & C \\ D & X \end{pmatrix}$ with $\psi(A) = \psi(B)$ for some matrices of proper sizes.

We first state some well-known lemmas to be used later; see, for example, [4], [6].

LEMMA 4.1. The following three statements are equivalent: (i) E is a g-inverse of B, (ii) BE is an idempotent matrix and rank(BE) = rank(B), and (iii) EB is an idempotent matrix and rank(EB) = rank(B).

LEMMA 4.2. E is a $\{1,2\}$ -inverse of B if and only if E is a g-inverse of B and rank(E) = rank(B).

LEMMA 4.3. Let H = UV be a rank factorization of a square matrix. Then the following three statements are equivalent: (i) H is an idempotent matrix, (ii) I - H is an idempotent matrix, and (iii) VU = I.

THEOREM 4.4. (i) Let E be a g-inverse of the $p_1 \times q_1$ matrix B with rank(B) = r. Then there exist C, D, and X such that $E = E_{(C,D,X)}$, where $rank(C) \leq p_1 - r$ and $rank(D) \leq q_1 - r$.

Generalized Inverses

(ii) If $E = E_{(C,D,X)}$, then there exist matrices U, V, \overline{U} and \overline{V} such that

$$I - BE = (C \quad U) \begin{pmatrix} G \\ V \end{pmatrix}$$
 and $I - EB = (F \quad \overline{U}) \begin{pmatrix} D \\ \overline{V} \end{pmatrix}$

are the rank factorizations of I - BE and I - EB respectively. (iii) $rank(E_{(C,D,X)}) = rank(B) + rank(R)$, where

(4.1)
$$R = \begin{pmatrix} -X & DEU\\ \bar{V}EC & \bar{V}EU \end{pmatrix}$$

for some matrices U and \overline{V} as in (ii).

Proof. For a given g-inverse E of B, we use rank factorizations of I - BE and I - EB, by which there exist C, D, X, F, G, U, \bar{U} , V, and \bar{V} satisfying the following identities

(4.2)
$$I - BE = \begin{pmatrix} C & U \end{pmatrix} \begin{pmatrix} G \\ V \end{pmatrix},$$

(4.3)
$$I - EB = \begin{pmatrix} F & \bar{U} \end{pmatrix} \begin{pmatrix} D \\ \bar{V} \end{pmatrix},$$

$$X = -DEC.$$

To prove (i), we only need to show that these C, D, X, F and G along with Y = O satisfy the conditions (i),(ii) and (iii) in Theorem 3.3. In fact, from (4.2) and (4.3), we have, in view of Lemma 4.3, that $\begin{pmatrix} G \\ V \end{pmatrix} (C \quad U) = I$ and $\begin{pmatrix} D \\ \overline{V} \end{pmatrix} (F \quad \overline{U}) = I$, implying

$$GC = I$$
 and $DF = I$.

Again from (4.2) and (4.3), we have, by (I - BE)B = O and B(I - EB) = O,

(4.4)
$$\begin{pmatrix} G \\ V \end{pmatrix} B = O \text{ and } B (F \quad \overline{U}) = O,$$

and by BE(I - BE) = O and (I - EB)EB = O,

(4.5)
$$BE(C \ U) = O \text{ and } \begin{pmatrix} D \\ \bar{V} \end{pmatrix} EB = O.$$

Now by (4.4), GB = O and BF = O, and by (4.5), BEC = O and DEB = O.

(ii) Let $E = E_{(C,D,X)}$. By Theorem 3.3, BEC = O, which means $R(C) \subseteq N(BE) = R(I - BE)$. Note that C is of full column rank under the condition $\psi(A) = \psi(B)$. Thus there exists a matrix U so that $R((C \ U)) = R(I - BE)$

and the matrix $\begin{pmatrix} C & U \end{pmatrix}$ is of full column rank. Hence, there exists a matrix of full row rank which can be partitioned as $\begin{pmatrix} G \\ V \end{pmatrix}$ such that

$$I - BE = (C \quad U) \begin{pmatrix} G \\ V \end{pmatrix}.$$

On the other hand, DEB = O implies $N(I - EB) = R(EB) \subseteq N(D)$. So there exists a matrix \overline{V} such that $\begin{pmatrix} D \\ \overline{V} \end{pmatrix}$ is of full row rank and

$$N(I - EB) = N(\binom{D}{\bar{V}}).$$

From this we conclude that there exists a matrix of full column rank which can be partitioned as ($F-\bar{U}$) such that

$$I - EB = (F \quad \overline{U}) \begin{pmatrix} D \\ \overline{V} \end{pmatrix}.$$

Now we prove (iii). If $E = E_{(C,D,X)}$, then from the proof of (ii) there exist matrices U, V, \bar{U} and \bar{V} such that (4.2) and (4.3) hold. Hence $BE(C \ U) = O$ and $\begin{pmatrix} D \\ \bar{V} \end{pmatrix} EB = O$. Therefore we have

$$\begin{pmatrix} B \\ D \\ \bar{V} \end{pmatrix} E \begin{pmatrix} B & C & U \end{pmatrix} = \begin{pmatrix} B & O & O \\ O & DEC & DEU \\ O & \bar{V}EC & \bar{V}EU \end{pmatrix}$$
$$= \begin{pmatrix} B & O \\ O & R \end{pmatrix},$$

where $R = \begin{pmatrix} D \\ \bar{V} \end{pmatrix} E (C \quad U)$. On the other hand,

$$(E \quad F \quad \overline{U}) \begin{pmatrix} B & O \\ O & R \end{pmatrix} \begin{pmatrix} E \\ G \\ V \end{pmatrix} = EBE + (F \quad \overline{U}) R \begin{pmatrix} G \\ V \end{pmatrix}$$
$$= EBE + (I - EB)E(I - BE)$$
$$= E$$

Thus we have $rank(E_{(C,D,R)}) = rank(B) + rank(R)$.

Theorem 4.4(i) and its proof show that for a given matrix B and its g-inverse E we can find matrices C of full column rank with $R(C) \subseteq N(BE)$ and D of full row rank with $R(EB) \subseteq N(D)$, as well as X = -DEC, F and G such that matrix

Generalized Inverses

 $\begin{pmatrix} E & F \\ G & O \end{pmatrix}$ is a *g*-inverse of $A = \begin{pmatrix} B & C \\ D & O \end{pmatrix}$ with $\psi(A) = \psi(B)$. Furthermore, we have the following.

COROLLARY 4.5. Let B and its g-inverse E be given. Then the matrix $A = \begin{pmatrix} B & C \\ D & X \end{pmatrix}$ satisfies $\psi(A) = \psi(B)$ and has a g-inverse of the form $\begin{pmatrix} E & F \\ G & O \end{pmatrix}$ if and only if C is of full column rank with $R(C) \subseteq N(BE)$ and D of full row rank with $R(EB) \subseteq N(D)$. In this case, X = -DEC, $F \in D\{1,3\}$, $G \in C\{1,4\}$, BF = O and GB = O.

Proof. Necessity: This follows from Theorem 3.3.

Sufficiency: The proof of sufficiency is similar to that of Theorem 4.4(i), (ii). As a special case we recover the following known result.

COROLLARY 4.6. [11, Theorem 1] Let E be a g-inverse of B. Then for any matrix C of full column rank with R(C) = N(BE) and any matrix D of full row rank with N(D) = R(EB), the matrix

$$A = \begin{pmatrix} B & C \\ D & -DEC \end{pmatrix}$$

is nonsingular and

$$A^{-1} = \begin{pmatrix} E & F \\ G & O \end{pmatrix},$$

where $F \in D\{1,3\}$, BF = O, $G \in C\{1,4\}$ and GB = O.

5. Moore-Penrose inverse and group inverse by bordering. For a given ginverse E of B, Corollary 4.5 shows that C and D can be chosen with the conditions $R(C) \subseteq N(BE)$ and $R(D^*) \subseteq N((EB)^*)$ so that $A = \begin{pmatrix} B & C \\ D & -DEC \end{pmatrix}$ satisfies $\psi(A) = \psi(B)$ and has a g-inverse of the form $\begin{pmatrix} E & F \\ G & O \end{pmatrix}$. Further, Corollary 4.6 provides an approach to border the matrix B into a nonsingular matrix such that in its inverse, the block matrix on the upper left corner is E. We now show how to border the matrix if E is the Moore-Penrose inverse or the group inverse of B.

THEOREM 5.1. Let B be given. Then the matrix $A = \begin{pmatrix} B & C \\ D & X \end{pmatrix}$ satisfies $\psi(A) = \psi(B)$ and has a g-inverse of the form $\begin{pmatrix} B^{\dagger} & F \\ G & O \end{pmatrix}$ if and only if C has full column rank with $R(C) \subseteq N(B^*)$ and D has full row rank with $R(D^*) \subseteq N(B)$. In this case, $X = -DB^{\dagger}C = O$ and

$$A^{\dagger} = \begin{pmatrix} B^{\dagger} & D^{\dagger} \\ C^{\dagger} & O \end{pmatrix}.$$

Proof. Note that $N(BB^{\dagger}) = N(B^*)$ and $N((EB)^*) = N(B^{\dagger}) = N(B)$, and the necessity and sufficiency follow from Corollary 4.5.

28

R.B. Bapat and Bing Zheng

It is easy to verify that $\begin{pmatrix} B^{\dagger} & D^{\dagger} \\ C^{\dagger} & O \end{pmatrix}$ is a *g*-inverse of *A*. Thus by Corollary 3.5(2), we have

$$A^{\dagger} = \begin{pmatrix} B^{\dagger} & D^{\dagger} \\ C^{\dagger} & O \end{pmatrix},$$

where $X = -DB^{\dagger}C = O$.

Combining Corollary 4.6 with Theorem 5.1, we have

COROLLARY 5.2. [5] Let B be a $p_1 \times q_1$ matrix with rank(B) = r. Suppose the columns of $C \in C_{p_1-r}^{p_1 \times (p_1-r)}$ are a basis of $N(B^*)$ and the columns of $D^* \in C_{q_1-r}^{q_1 \times (q_1-r)}$ are a basis for N(B). Then the matrix

$$A = \begin{pmatrix} B & C \\ D & O \end{pmatrix}$$

is nonsingular and its inverse is

$$A^{-1} = \begin{pmatrix} B^{\dagger} & D^{\dagger} \\ C^{\dagger} & O \end{pmatrix}.$$

If *B* is square and has group inverse, we can get a bordering $\begin{pmatrix} B & * \\ * & O \end{pmatrix}$ of *B* such that it has a *g*-inverse in the form $\begin{pmatrix} B^{\sharp} & * \\ * & O \end{pmatrix}$. Part (ii) of the following result is known. We generalize it to any bordering, not necessarily nonsingular, in part (i). THEOREM 5.3. Let *B* be $n \times n$ and with index 1. Then

(i) there exist matrices C of full column rank with $R(C) \subseteq N(B)$ and D of full row rank with $R(B) \subseteq N(D)$ which satisfy DC = I such that $\begin{pmatrix} B^{\sharp} & C \\ D & O \end{pmatrix}$ is a g-inverse of $\begin{pmatrix} B & C \\ D & O \end{pmatrix}$ with $\psi(A) = \psi(B)$;

(ii) ([8], [14], [17]) for any matrix C of full column rank with R(C) = N(B) and any matrix D of full row rank with R(B) = N(D), the matrix

$$A = \begin{pmatrix} B & C \\ D & O \end{pmatrix}$$

is nonsingular and

$$A^{-1} = \begin{pmatrix} B^{\sharp} & C(DC)^{-1} \\ (DC)^{-1}D & O \end{pmatrix}.$$

Proof. (i): Consider the rank factorization of $I - BB^{\sharp}$ given by

$$I - BB^{\sharp} = (C \quad U) \begin{pmatrix} D \\ V \end{pmatrix}.$$

Generalized Inverses

Note that $BB^{\sharp} = B^{\sharp}B$, and we have

$$I - B^{\sharp}B = \begin{pmatrix} C & U \end{pmatrix} \begin{pmatrix} D \\ V \end{pmatrix}.$$

Obviously $R(C) \subseteq N(A)$ and $R(B) \subseteq N(D)$. As in the proof of Theorem 4.4(i), we conclude that $\begin{pmatrix} B^{\sharp} & C \\ D & O \end{pmatrix}$ is a *g*-inverse of $\begin{pmatrix} B & C \\ D & O \end{pmatrix}$ with $\psi(A) = \psi(B)$, since $X = -DB^{\sharp}C = O$.

(ii): By Corollary 4.6, the nonsingularity of the matrix $\begin{pmatrix} B^{\sharp} & C \\ D & O \end{pmatrix}$ under the conditions R(C) = N(A) and R(B) = N(D) can be easily seen. We now prove that for any matrix C of full column rank with R(C) = N(B) and any matrix D of full row rank with R(B) = N(D), DC is nonsingular.

In fact, if DCx = O, then $Cx \in R(C)$ and $Cx \in N(D)$. Since R(C) = N(B), N(D) = R(B) and $R(B) \cap N(B) = \{0\}$, we have Cx = O and therefore x = 0. Thus DC is nonsingular.

By Lemma 4.3, $C(DC)^{-1}D$ is an idempotent matrix and

$$I - BB^{\sharp} = I - B^{\sharp}B = C(DC)^{-1}D$$

is a rank factorization. From Corollary 4.6, we know that

$$\begin{pmatrix} B & C(DC)^{-1} \\ D & O \end{pmatrix} \quad \text{and} \quad \begin{pmatrix} B & C \\ (DC)^{-1}D & O \end{pmatrix}$$

are nonsingular and in fact

$$\begin{pmatrix} B & C(DC)^{-1} \\ D & O \end{pmatrix}^{-1} = \begin{pmatrix} B^{\sharp} & C(DC)^{-1} \\ D & O \end{pmatrix}.$$

Note that

$$\begin{pmatrix} B & C(DC)^{-1} \\ D & O \end{pmatrix} = \begin{pmatrix} B & C \\ D & O \end{pmatrix} \begin{pmatrix} I & O \\ O & (DC)^{-1} \end{pmatrix}.$$

The result follows immediately from the two equations preceding the one above. \Box

REMARK 5.4. Theorem 5.3(ii) can be used to compute the group inverse of the matrix $(I-T)^{\sharp}$ which plays an important role in the theory of Markov chains, where T is the transition matrix of a finite Markov chain. For an *n*-state ergodic chain, it is well-known that the transition matrix T is irreducible and that rank(I-T) = n-1 [6, Theorem 8.2.1]. Hence by Theorem 5.3(ii) we can compute the group inverse $(I-T)^{\sharp}$ of I-T by a bordered matrix.

Let c be a right eigenvector of T and d a left eigenvector, that is c and d satisfy Tc = c and $d^*T = d^*$, respectively. Then the bordered matrix $\begin{pmatrix} I - T & c \\ d^* & 0 \end{pmatrix}$ is nonsingular and

$$\begin{pmatrix} I-T & c \\ d^* & 0 \end{pmatrix}^{-1} = \begin{pmatrix} (I-T)^{\sharp} & \frac{c}{d^*c} \\ \frac{d}{d^*c} & o \end{pmatrix}.$$

30



R.B. Bapat and Bing Zheng

Thus the group inverse $(I - T)^{\sharp}$ can be obtained by computing the inverse of a nonsingular matrix.

REFERENCES

- J.K. Baksalary and G.P.H. Styan. Generalized inverses of partitioned matrices in Banachiewicz-Schur form. *Linear Algebra Appl.*, 354:41–47, 2002.
- [2] R.B. Bapat. Linear Algebra and Linear Models. Springer-Verlag, New York, 2000.
- [3] R.B. Bapat. Outer inverses: Jacobi type identities and nullities of submatrices. *Linear Algebra Appl.*, 361:107–120, 2003.
- [4] A. Ben-Israel and T.N.E. Greville. Generalized Inverses: Theory and Applications. Wiley, New York, 1974.
- [5] J.W. Blattner. Bordered matrices. Jour. Soc. Indust. Appl. Math., 10:528–536, 1962.
- [6] S.L. Campbell and C.D. Meyer Jr. Generalized Inverses of Linear Transformations. Pitman, London, 1979.
- [7] Chen Yonglin and Zhou Bingjun. On g-inverses and nonsingularity of a bordered matrix $\begin{pmatrix} A & B \\ C & O \end{pmatrix}$. Linear Algebra Appl., 133:133–151, 1990.
- [8] N. Eagambaram. (i, j, , k)-inverse via bordered matrices. Sankhy: The Indian Journal of Statistics, Ser. A, 53:298–308, 1991.
- [9] W.H. Gustafson. A note on matrix inversion. Linear Algebra Appl., 57:71-73, 1984.
- [10] M. Fiedler and T.L. Markham. Completing a matrix when certain entries of its inverse are specified. *Linear Algebra Appl.*, 74:225–237, 1986.
- [11] K. Nomakuchi. On the characterization of generalized inverses by bordered matrices. *Linear Algebra Appl.*, 33:1–8, 1980.
- [12] K. Manjunatha Prasad and K.P.S. Bhaskara Rao. On bordering of regular matrices. *Linear Algebra Appl.*, 234:245–259, 1996.
- [13] Yongge Tian. The Moore-Penrose inverse of $m \times n$ block matrices and their applications. *Linear Algebra Appl.*, 283:35–60, 1998.
- [14] G. Wang. A Cramer rule for finding the solution of a class of singular equations. Linear Algebra Appl., 116:27–34, 1989.
- [15] Musheng Wei and Wenbin Guo. On g-inverses of a bordered matrix: revisited. Linear Algebra Appl., 347:189–204, 2002.
- [16] Y. Wei. Expression for the Drazin inverse of a 2x2 block matrix. Linear and Multilinear Algebra, 45:131–146, 1998.
- [17] Y. Wei. A characterization for the W-weighted Drazin inverse and a Cramer rule for the Wweighted Drazin inverse solution. Appl Math. Comput., 125:303–310, 2002.