

ny.

$$f(A) = A^{-1} X (X^T A^{-1} X)^{-1}$$

$$A f(A) = X (X^T A^{-1} X)^{-1}$$

$$X^T A f(A) = (X^T A^{-1} X)^{-1}$$

$$X^T \underbrace{A^{-1} X X^T A}_{\mathbb{I}} f(A) = \hat{\mathbb{I}}$$

$$X^T f(A) = \hat{\mathbb{I}}$$

$$f(A) = X^T{}^+ \Rightarrow f(A) \text{ re. zu } A \text{ am } A$$

$$\Rightarrow f(\Delta) = X^T{}^+$$

$$f(X \Omega X^T + \Delta) = X^T{}^+ \quad \left. \vphantom{f(X \Omega X^T + \Delta) = X^T{}^+} \right) \text{arbitr. } \Omega$$

$$A A^{-1} = \hat{\mathbb{I}}$$

$$X X^T = \hat{\mathbb{I}}$$