



planetmath.org

Math for the people, by the people.

Drazin inverse

Canonical name	DrazinInverse
Date of creation	2013-03-22 13:58:05
Last modified on	2013-03-22 13:58:05
Owner	kronos (12218)
Last modified by	kronos (12218)
Numerical id	29
Author	kronos (12218)
Entry type	Definition
Classification	msc 47S99
Related topic	MoorePenroseGeneralizedInverse

A Drazin inverse of an operator  $A$  is an operator,  $B$ , such that

$$AB = BA,$$

$$BAB = B,$$

$$ABA = A - U,$$

where the spectral radius  $r(U) = 0$ . The Drazin inverse ( $B$ ) is denoted by  $A^D$ . It exists, if 0 is not an accumulation point of  $\sigma(A)$ .

For example, a projection operator is its own Drazin inverse,  $P^D = P$ , as  $PPP = PP = P$ ; for a Shift operator  $S^D = 0$  holds.

The following are some other useful properties of the Drazin inverse:

1.  $(A^D)^* = (A^*)^D$ ;
2.  $A^D = (A + \alpha P^{(A)})^{-1}(I - P^{(A)})$ , where  $P^{(A)} := I - A^D A$  is the spectral projection of  $A$  at 0 and  $\alpha \neq 0$ ;
3.  $A^\dagger = (A^* A)^D A^* = A^* (A A^*)^D$ , where  $A^\dagger$  is the Moore-Penrose pseudoinverse of  $A$ ;
4.  $A^D = A^m (A^{2m+1})^\dagger A^m$  for  $m \geq \text{ind}(A)$ , if  $\text{ind}(A) := \min\{k : \text{Im } A^k = \text{Im } A^{k+1}\}$  is finite;
5. If the matrix is represented explicitly by its Jordan canonical form, ( $\Lambda$  regular and  $N$  nilpotent), then

$$\left( E \begin{bmatrix} \Lambda & 0 \\ 0 & N \end{bmatrix} E^{-1} \right)^D = E \begin{bmatrix} \Lambda^{-1} & 0 \\ 0 & 0 \end{bmatrix} E^{-1};$$

6. Let  $e_\lambda^A$  denote an eigenvector of  $A$  to the eigenvalue  $\lambda$ . Then  $e_\lambda^A + t(\lambda I - A)^D h e_\lambda^A + O(t^2)$  is an eigenvector of  $A + th$ .