

# On reverse-order laws for least-squares g-inverses and minimum norm g-inverses of a matrix product

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**Abstract.** Let  $A^{(1,3)}$  and  $A^{(1,4)}$  denote a least-squares g-inverse and a minimum norm g-inverse of a matrix  $A$ , respectively. In this paper, we establish necessary and sufficient conditions for  $\{B^{(1,3)}A^{(1,3)}\} \subseteq \{(AB)^{(1,3)}\}$  and  $\{B^{(1,4)}A^{(1,4)}\} \subseteq \{(AB)^{(1,4)}\}$  to hold. We also show that the well-known reverse-order law  $(AB)^\dagger = B^\dagger A^\dagger$  is equivalent to  $\{B^{(1,3)}A^{(1,3)}\} \subseteq \{(AB)^{(1,3)}\}$  and  $\{B^{(1,4)}A^{(1,4)}\} \subseteq \{(AB)^{(1,4)}\}$ .

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## 1 Introduction

Let  $\mathbb{C}^{m \times n}$  denote the set of all  $m \times n$  matrices over the field of complex numbers. For a matrix  $A \in \mathbb{C}^{m \times n}$ , the Moore-Penrose inverse  $A^\dagger$  is defined to be the unique solution of the following four Penrose equations

$$(i) \quad AXA = A, \quad (ii) \quad XAX = X, \quad (iii) \quad (AX)^* = AX, \quad (iv) \quad (XA)^* = XA,$$

where  $(\cdot)^*$  denotes the conjugate transpose of a matrix. A matrix  $X$  is called a generalized inverse of  $A$ , denoted by  $A^-$ , if it satisfies (i), an outer inverse of  $A$ , denoted by  $A^{(2)}$ , if it satisfies (ii), a reflexive generalized inverse of  $A$ , denoted by  $A^{(1,2)}$ , if it satisfies both (i) and (ii), a  $\{1, 3\}$ -inverse of  $A$ , or least-squares g-inverse of  $A$ , denoted by  $A^{(1,3)}$ , if it satisfies both (i) and (iii), while the collection of all  $A^{(1,3)}$  is denoted by  $\{A^{(1,3)}\}$ , a  $\{1, 4\}$ -inverse of  $A$ , or minimum norm g-inverse of  $A$ , denoted by  $A^{(1,4)}$ , if it satisfies both (i) and (iv), while the collection of all  $A^{(1,4)}$  is denoted by  $\{A^{(1,4)}\}$ .  $\{1, 2, 3\}$ -inverse and  $\{1, 2, 4\}$ -inverse of  $A$  are defined similarly. General properties of the above generalized inverses can be found in [2, 4].

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As the names indicate, least-squares g-inverses and minimum norm g-inverses of a matrix arise from expressing least-squares solutions and minimum norm solutions of linear matrix equations. Suppose we are given a linear matrix equation  $Ax = b$ . The least-squares solution of  $Ax = b$  is defined as  $x = Gy$ , which minimizes  $\|b - Ax\|^2 = (b - Ax)^*(b - Ax)$ . In this case,  $G$  is a least-squares g-inverse of  $A$ . If  $Ax = b$  is consistent, the minimum norm solution of  $Ax = b$  is defined as  $x = Hy$ , which minimizes  $\|x\|^2 = x^*Ax$  subject to  $Ax = b$ . In this case,  $H$  is a minimum norm g-inverse of  $A$ . Least-squares solutions and minimum norm solutions of linear matrix equations, as well as least-squares g-inverses and minimum norm g-inverses of matrices have been extensively investigated, see, e.g., [7, 24]. Some recent work on minimum norm g-inverses of block matrices and its applications is given in [19].

In the theory of generalized inverses and its applications, a fundamental matrix operation is to find generalized inverses of matrix products. If  $A$  and  $B$  are two nonsingular matrices of the same size, the product  $AB$  is nonsingular, too, and the usual inverse of  $AB$  can be expressed as  $(AB)^{-1} = B^{-1}A^{-1}$ . This equality is called the reverse-order law in matrix theory, which can be used to simplify various matrix expressions that involve inverses of matrix products. However, this law cannot trivially be extended to generalized inverses of matrix products. Because a matrix has different types of g-inverses, reverse-order laws for the product of matrices have different forms, such as,  $(AB)^- = B^-A^-$ ,  $(AB)^{(1,2)} = B^{(1,2)}A^{(1,2)}$ ,  $(AB)^\dagger = B^\dagger A^\dagger$ ,  $(AB)^\dagger = B^-A^-$ ,  $(AB)^{(1,3)} = B^{(1,3)}A^{(1,3)}$ ,  $(AB)^{(1,4)} = B^{(1,4)}A^{(1,4)}$ . Reverse-order laws for generalized inverses have been investigated in the literature since 1960s. This is due to the applications of these laws in simplifying matrix expressions involving generalized inverses. Some common methods for characterizing reverse-order laws for matrix products include definitions of g-inverses, range and null spaces of matrices, matrix rank equalities, as well as various matrix decompositions. A well-known result due to Greville [5] is

$$(AB)^\dagger = B^\dagger A^\dagger \Leftrightarrow \mathcal{R}(A^*AB) \subseteq \mathcal{R}(B) \text{ and } \mathcal{R}(BB^*A^*) \subseteq \mathcal{R}(A^*), \quad (1.1)$$

where  $\mathcal{R}(\cdot)$  denotes the column space of a matrix. The two range conditions in (1.1) are also equivalent to the two rank equalities  $r[B, A^*AB] = r(B)$  and  $r[A^*, BB^*A^*] = r(A)$ , where  $r(\cdot)$  denotes the rank of a matrix. Another well-known necessary and sufficient condition for  $(AB)^\dagger = B^\dagger A^\dagger$  to hold is  $\mathcal{R}(A^*ABB^*) = \mathcal{R}(BB^*A^*A)$ , see [1]. A new investigation to the equivalence of  $(AB)^\dagger = B^\dagger A^\dagger$  and other mixed-type reverse-order laws is given in Tian [16]. For the reverse-order law  $(AB)^- = B^-A^-$ , Werner [21, 22] showed the following

$$\{B^-A^-\} \subseteq \{(AB)^-\} \Leftrightarrow r(AB) = r(A) + r(B) - n.$$

In a recent paper [20], Wei and Guo considered the set inclusions

$$\{B^{(1,3)}A^{(1,3)}\} \subseteq \{(AB)^{(1,3)}\}, \quad (1.2)$$

$$\{B^{(1,4)}A^{(1,4)}\} \subseteq \{(AB)^{(1,4)}\}, \quad (1.3)$$

and gave some necessary and sufficient conditions for (1.2) and (1.3) to hold by applying the product singular value decomposition (P-SVD).

It has been noticed since 1970s that the rank of matrix provides a powerful method for investigating the relations between any two matrix expressions involving generalized inverses. In fact, any two matrices  $A$  and  $B$  of the same size are equal if and only if  $r(A - B) = 0$ , where  $r(\cdot)$  denotes the rank of a matrix. If one can find some nontrivial formulas for the rank of  $A - B$ , then necessary and sufficient conditions for  $A = B$  to hold can be derived from these rank formulas. Tian [14] recently establishes a set of rank equalities for matrix expressions consisting of  $(AB)^\dagger$ ,  $A^\dagger$  and  $B^\dagger$ .

**Lemma 1.1.** *Let  $A \in \mathbb{C}^{m \times n}$  and  $B \in \mathbb{C}^{n \times p}$ . Then,*

$$\begin{aligned}
r[(AB)(AB)^\dagger - (AB)(B^\dagger A^\dagger)] &= r(A^*AB - BB^\dagger A^*AB) \\
&= r[ABB^\dagger - (AB)(AB)^\dagger A] \\
&= \frac{1}{2}r(A^*ABB^\dagger - BB^\dagger A^*A) \\
&= r[(ABB^\dagger)^\dagger - BB^\dagger A^\dagger] \\
&= r[B^\dagger(ABB^\dagger)^\dagger - B^\dagger A^\dagger] \\
&= r[B, A^*AB] - r(B). \tag{1.4}
\end{aligned}$$

Hence the following eight statements are equivalent:

- (a)  $AB(AB)^\dagger = ABB^\dagger A^\dagger$ .
- (b)  $A^*AB = BB^\dagger A^*AB$ .
- (c)  $ABB^\dagger = (AB)(AB)^\dagger A$ .
- (d)  $A^*ABB^\dagger = BB^\dagger A^*A$ .
- (e)  $(ABB^\dagger)^\dagger = BB^\dagger A^\dagger$ .
- (f)  $B^\dagger(ABB^\dagger)^\dagger = B^\dagger A^\dagger$ .
- (g)  $\mathcal{R}(A^*AB) \subseteq \mathcal{R}(B)$ .
- (h)  $B^\dagger A^\dagger \subseteq \{(AB)^{(1,2,3)}\}$ .

**Lemma 1.2.** *Let  $A \in \mathbb{C}^{m \times n}$  and  $B \in \mathbb{C}^{n \times p}$ . Then,*

$$\begin{aligned}
r[(AB)^\dagger(AB) - B^\dagger A^\dagger(AB)] &= r(ABB^* - ABB^* A^\dagger A) \\
&= r[A^\dagger AB - B(AB)^\dagger(AB)] \\
&= \frac{1}{2}r(A^\dagger ABB^* - BB^* A^\dagger A) \\
&= r[(A^\dagger AB)^\dagger - B^\dagger A^\dagger A] \\
&= r[(A^\dagger AB)^\dagger A^\dagger - B^\dagger A^\dagger] \\
&= r \begin{bmatrix} A \\ ABB^* \end{bmatrix} - r(A). \tag{1.5}
\end{aligned}$$

Hence, the following eight statements are equivalent:

- (a)  $(AB)^\dagger AB = B^\dagger A^\dagger AB$ .
- (b)  $ABB^* = ABB^* A^\dagger A$ .
- (c)  $A^\dagger AB = B(AB)^\dagger(AB)$ .

- (d)  $A^\dagger ABB^* = BB^*A^\dagger A$ .
- (e)  $(A^\dagger AB)^\dagger = B^\dagger A^\dagger A$ .
- (f)  $(A^\dagger AB)^\dagger A^\dagger = B^\dagger A^\dagger$ .
- (g)  $\mathcal{R}(BB^*A^*) \subseteq \mathcal{R}(A^*)$ .
- (h)  $B^\dagger A^\dagger \subseteq \{(AB)^{(1,2,4)}\}$ .

The combination of Lemmas 1.1(a)–(h) and 1.2(a)–(h) yields a group of necessary and sufficient conditions for  $(AB)^\dagger = B^\dagger A^\dagger$  to hold. Most of these conditions can be found in the literature.

Just as in Lemmas 1.1 and 1.2, we are able to establish a group of rank formulas for  $(AB)^{(1,3)} - B^{(1,3)}A^{(1,3)}$  and  $(AB)^{(1,4)} - B^{(1,4)}A^{(1,4)}$ , and then derive from them necessary and sufficient conditions for (1.2) and (1.3) to hold. In addition, we are also able to establish necessary and sufficient conditions for the following set inclusions

$$\{B^{(1,i)}A^{(1,i)}\} \subseteq \{(AB)^{(1)}\} \quad \text{for } i = 3, 4, \quad (1.6)$$

to hold by the matrix rank method.

A simple rank formula for the difference of two outer inverses of a matrix is needed in the sequel.

**Lemma 1.3**[11]. *Let  $X_1$  and  $X_2$  be a pair of outer inverses of a matrix  $A$ , that is,  $X_1AX_1 = X_1$  and  $X_2AX_2 = X_2$ . Then,*

$$r(X_1 - X_2) = r \begin{bmatrix} X_1 \\ X_2 \end{bmatrix} + r[X_1, X_2] - r(X_1) - r(X_2). \quad (1.7)$$

*In particular, if  $X_1$  and  $X_2$  are both idempotent, then (1.7) holds.*

In addition, we need the following several rank formulas for partitioned matrices.

**Lemma 1.4**[6]. *Let  $A \in \mathbb{C}^{m \times n}$ ,  $B \in \mathbb{C}^{m \times k}$  and  $C \in \mathbb{C}^{l \times n}$ . Then,*

$$r[A, B] = r(A) + r(B - AA^\dagger B), \quad (1.8)$$

$$r \begin{bmatrix} A \\ C \end{bmatrix} = r(A) + r(A - AC^\dagger C), \quad (1.9)$$

$$r \begin{bmatrix} A & B \\ C & 0 \end{bmatrix} = r(B) + r(C) + r[(I - BB^\dagger)A(I - C^\dagger C)]. \quad (1.10)$$

**Lemma 1.5**[12, 17]. *Let  $A \in \mathbb{C}^{m \times n}$ ,  $B \in \mathbb{C}^{m \times k}$  and  $C \in \mathbb{C}^{l \times n}$ . Then,*

$$\max_X r(A - BXC) = \min \left\{ r[A, B], \quad r \begin{bmatrix} A \\ C \end{bmatrix} \right\}, \quad (1.11)$$

$$\min_X r(A - BXC) = r[A, B] + r \begin{bmatrix} A \\ C \end{bmatrix} - r \begin{bmatrix} A & B \\ C & 0 \end{bmatrix}. \quad (1.12)$$

In particular, if  $A$  is square, then

$$\max_X r(A - BX) = \{r[A, B], \quad n\}, \quad (1.13)$$

$$\min_X r(A - BX) = r[A, B] - r(B), \quad (1.14)$$

$$\max_X r(A - XC) = \min \left\{ r \begin{bmatrix} A \\ C \end{bmatrix}, \quad m \right\}, \quad (1.15)$$

$$\min_X r(A - XC) = r \begin{bmatrix} A \\ C \end{bmatrix} - r(C). \quad (1.16)$$

The following formula is shown in Tian [10]

$$r(D - CA^\dagger B) = r \begin{bmatrix} A^*AA^* & A^*B \\ CA^* & D \end{bmatrix} - r(A). \quad (1.17)$$

## 2 The relations between $B^{(1,i)}A^{(1,i)}$ and $(AB)^{(1,i)}$

It is well known that  $X \in \{A^{(1,3)}\}$  if and only if  $AX = AA^\dagger$ , and  $X \in \{A^{(1,4)}\}$  if and only if  $XA = A^\dagger A$ , see e.g., [2, p. 44]. Hence, there are  $A^{(1,3)}$  and  $B^{(1,3)}$  such that  $B^{(1,3)}A^{(1,3)} \in \{(AB)^{(1,3)}\}$  if and only if

$$\min_{A^{(1,3)}, B^{(1,3)}} r[ABB^{(1,3)}A^{(1,3)} - AB(AB)^\dagger] = 0.$$

The set inclusion  $\{B^{(1,3)}A^{(1,3)}\} \subseteq \{(AB)^{(1,3)}\}$  holds if and only if

$$\max_{A^{(1,3)}, B^{(1,3)}} r[ABB^{(1,3)}A^{(1,3)} - AB(AB)^\dagger] = 0.$$

Similarly, there are  $A^{(1,4)}$  and  $B^{(1,4)}$  such that  $B^{(1,4)}A^{(1,4)} \in \{(AB)^{(1,4)}\}$  if and only if

$$\min_{A^{(1,4)}, B^{(1,4)}} r[B^{(1,4)}A^{(1,4)}AB - (AB)^\dagger AB] = 0.$$

The set inclusion  $\{B^{(1,4)}A^{(1,4)}\} \subseteq \{(AB)^{(1,4)}\}$  holds if and only if

$$\max_{A^{(1,4)}, B^{(1,4)}} r[B^{(1,4)}A^{(1,4)}AB - (AB)^\dagger AB] = 0.$$

It is well known that the general expressions of  $A^{(1,3)}$  and  $B^{(1,3)}$  can be written as

$$A^{(1,3)} = A^\dagger + (I_n - A^\dagger A)V_1, \quad B^{(1,3)} = B^\dagger + (I_p - B^\dagger B)V_2, \quad (2.1)$$

$$A^{(1,4)} = A^\dagger + W_1(I_m - AA^\dagger), \quad B^{(1,4)} = B^\dagger + W_2(I_n - BB^\dagger), \quad (2.2)$$

where the matrices  $V_1$ ,  $V_2$ ,  $W_1$  and  $W_2$  are arbitrary, see [2, p. 44]. Hence,

$$\begin{aligned} & ABB^{(1,3)}A^{(1,3)} - AB(AB)^\dagger \\ &= ABB^\dagger A^\dagger - AB(AB)^\dagger + ABB^\dagger(I_n - A^\dagger A)V_1, \end{aligned} \quad (2.3)$$

$$\begin{aligned} & B^{(1,4)}A^{(1,4)}AB - (AB)^\dagger AB \\ &= B^\dagger A^\dagger AB - (AB)^\dagger AB + W_2(I_n - BB^\dagger)A^\dagger AB. \end{aligned} \quad (2.4)$$

Clearly, (2.3) and (2.4) are two linear matrix expressions with variable matrices  $V_1$  and  $W_2$ .

**Theorem 2.1.** *Let  $A \in \mathbb{C}^{m \times n}$  and  $B \in \mathbb{C}^{n \times p}$ . Then,*

$$\min_{A^{(1,3)}, B^{(1,3)}} r[ABB^{(1,3)}A^{(1,3)} - AB(AB)^\dagger] = r[B, A^*AB] - r[B, A^*] - r(AB) + r(A), \quad (2.5)$$

$$\max_{A^{(1,3)}, B^{(1,3)}} r[ABB^{(1,3)}A^{(1,3)} - AB(AB)^\dagger] = r[B, A^*AB] - r(B). \quad (2.6)$$

Hence,

- (a) *There are  $A^{(1,3)}$  and  $B^{(1,3)}$  such that  $B^{(1,3)}A^{(1,3)} \in \{(AB)^{(1,3)}\}$  if and only if*

$$r[B, A^*AB] = r[B, A^*] + r(AB) - r(A).$$

- (b)  *$\{B^{(1,3)}A^{(1,3)}\} \subseteq \{(AB)^{(1,3)}\}$  holds if and only if  $\mathcal{R}(A^*AB) \subseteq \mathcal{R}(B)$ .*

**Proof.** Let  $M = AB$  and  $F_A = I_n - A^\dagger A$ . Then we see by (2.3) and (1.14) that

$$\begin{aligned} & \min_{A^{(1,3)}, B^{(1,3)}} r(MB^{(1,3)}A^{(1,3)} - MM^\dagger) \\ &= \min_{V_1} r(MB^\dagger A^\dagger - MM^\dagger + MB^\dagger F_A V_1) \\ &= r[MB^\dagger A^\dagger - MM^\dagger, MB^\dagger F_A] - r(MB^\dagger F_A). \end{aligned} \quad (2.7)$$

Applying (1.9) and elementary block matrix operations, we find that

$$\begin{aligned} r[MB^\dagger A^\dagger - MM^\dagger, MB^\dagger F_A] &= r \begin{bmatrix} MB^\dagger A^\dagger - MM^\dagger & MB^\dagger \\ 0 & A \end{bmatrix} - r(A) \\ &= r \begin{bmatrix} MM^\dagger & MB^\dagger \\ AA^\dagger & A \end{bmatrix} - r(A) \\ &= r \begin{bmatrix} 0 & MB^\dagger - MM^\dagger A \\ AA^\dagger & 0 \end{bmatrix} - r(A) \\ &= r(MB^\dagger - MM^\dagger A) \\ &= r[B, A^*AB] - r(B) \quad (\text{by (1.4)}). \end{aligned} \quad (2.8)$$

Also by (1.17) and elementary block matrix operations,

$$\begin{aligned} r(MB^\dagger F_A) &= r \begin{bmatrix} B^*BB^* & B^* - B^*A^\dagger A \\ ABB^* & 0 \end{bmatrix} - r(B) \\ &= r \begin{bmatrix} B^*A^\dagger ABB^* & B^* - B^*A^\dagger A \\ ABB^* & 0 \end{bmatrix} - r(B) \\ &= r \begin{bmatrix} 0 & B^* - B^*A^\dagger A \\ ABB^* & 0 \end{bmatrix} - r(B) \end{aligned}$$

$$\begin{aligned}
&= r(AB) + r(B^* - B^* A^\dagger A) - r(B) \\
&= r(AB) + r \begin{bmatrix} B^* \\ A \end{bmatrix} - r(A) - r(B) \quad (\text{by (1.9)}) \\
&= r[A^*, B] + r(AB) - r(A) - r(B). \tag{2.9}
\end{aligned}$$

Substituting (2.8) and (2.9) into (2.7) yields (2.5). Applying (1.13) to (2.3) gives

$$\begin{aligned}
&\max_{A^{(1,3)}, B^{(1,3)}} r(MB^{(1,3)}A^{(1,3)} - MM^\dagger) \\
&= \max_{V_1} r(MB^\dagger A^\dagger - MM^\dagger + MB^\dagger F_A V_1) \\
&= r[MB^\dagger A^\dagger - MM^\dagger, MB^\dagger F_A] \\
&= r[B, A^* AB] - r(B) \quad (\text{by (2.8)}).
\end{aligned}$$

Thus, we have (2.6). Results (a) and (b) of the theorem are direct consequences of (2.5) and (2.6).  $\square$

By a similar argument, we can derive the following result from (2.4), (1.5) and (1.8)–(1.17).

**Theorem 2.2.** *Let  $A \in \mathbb{C}^{m \times n}$  and  $B \in \mathbb{C}^{n \times p}$ . Then,*

$$\begin{aligned}
\min_{A^{(1,4)}, B^{(1,4)}} r[B^{(1,4)}A^{(1,4)}AB - (AB)^\dagger AB] &= r \begin{bmatrix} A \\ ABB^* \end{bmatrix} - r \begin{bmatrix} A \\ B^* \end{bmatrix} \\
&\quad - r(AB) + r(B), \\
\max_{A^{(1,4)}, B^{(1,4)}} r[B^{(1,4)}A^{(1,4)}AB - (AB)^\dagger AB] &= r \begin{bmatrix} A \\ ABB^* \end{bmatrix} - r(A).
\end{aligned}$$

Hence,

- (a) *There are  $A^{(1,4)}$  and  $B^{(1,4)}$  such that  $B^{(1,4)}A^{(1,4)} \in \{(AB)^{(1,4)}\}$  if and only if*

$$r \begin{bmatrix} A \\ ABB^* \end{bmatrix} = r \begin{bmatrix} A \\ B^* \end{bmatrix} - r(AB) + r(B).$$

- (b)  *$\{B^{(1,4)}A^{(1,4)}\} \subseteq \{(AB)^{(1,4)}\}$  holds if and only if  $\mathcal{R}(BB^*A^*) \subseteq \mathcal{R}(A^*)$ .*

Combining Lemma 1.1(a)–(h) and Theorem 2.1(b), we see that the set inclusion in (1.1) holds if and only if  $AB$  satisfies any one of Lemma 1.1(a)–(h); combining Lemma 1.2(a)–(h) and Theorem 2.2(b), we see that the set inclusion (1.1) holds if and only if  $AB$  satisfies any one of Lemma 1.2(a)–(h). Combining (1.1) with Theorems 2.1(b) and 2.2(b), we see that

$$(AB)^\dagger = B^\dagger A^\dagger \Leftrightarrow \{B^{(1,3)}A^{(1,3)}\} \subseteq \{(AB)^{(1,3)}\} \text{ and } \{B^{(1,4)}A^{(1,4)}\} \subseteq \{(AB)^{(1,4)}\}.$$

The above results imply that the two set inclusions in (1.2) and (1.3) can be characterized by various conventional methods. The equivalence of  $(AB)^\dagger = B^\dagger A^\dagger$  and other mixed-type reverse-order laws are given in [16].

### 3 The relationships between $B^{(1,i)}A^{(1,i)}$ and $(AB)^-$

In addition to (1.2) and (1.3), we are also able to investigate the relations between the reverse product  $B^{(1,i)}A^{(1,i)}$  and  $(AB)^-$  for  $i = 3, 4$  by the matrix rank method. Obviously, there are  $B^{(1,3)}$  and  $A^{(1,3)}$  such that  $B^{(1,i)}A^{(1,i)} \in \{(AB)^-\}$  if and only if

$$\min_{A^{(1,i)}, B^{(1,i)}} r(AB - ABB^{(1,i)}A^{(1,i)}AB) = 0, \quad i = 3, 4.$$

The set inclusion  $\{B^{(1,i)}A^{(1,i)}\} \subseteq \{(AB)^-\}$  holds if and only if

$$\max_{A^{(1,i)}, B^{(1,i)}} r(AB - ABB^{(1,i)}A^{(1,i)}AB) = 0, \quad i = 3, 4.$$

From (2.3) and (2.4), we obtain that

$$\begin{aligned} AB - ABB^{(1,3)}A^{(1,3)}AB \\ = AB - ABB^\dagger A^\dagger AB - ABB^\dagger(I_n - A^\dagger A)V_1AB, \end{aligned} \quad (3.1)$$

$$\begin{aligned} AB - ABB^{(1,4)}A^{(1,4)}AB \\ = AB - ABB^\dagger A^\dagger AB - ABW_2(I_n - BB^\dagger)A^\dagger AB. \end{aligned} \quad (3.2)$$

These are two linear matrix expressions.

**Theorem 3.1.** *Let  $A \in \mathbb{C}^{m \times n}$  and  $B \in \mathbb{C}^{n \times p}$ . Then,*

$$\min_{A^{(1,i)}, B^{(1,i)}} r(AB - ABB^{(1,i)}A^{(1,i)}AB) = 0, \quad i = 3, 4, \quad (3.3)$$

$$\begin{aligned} \max_{A^{(1,i)}, B^{(1,i)}} r(AB - ABB^{(1,i)}A^{(1,i)}AB) &= r[A^*, B] + r(AB) \\ &\quad - r(A) - r(B), \quad i = 3, 4. \end{aligned} \quad (3.4)$$

Hence,

- (a) For any given  $B^{(1,3)}$ , there is  $A^{(1,3)}$  such that  $B^{(1,3)}A^{(1,3)} \in \{(AB)^-\}$ .
- (b) For any given  $A^{(1,4)}$ , there is  $B^{(1,4)}$  such that  $B^{(1,4)}A^{(1,4)} \in \{(AB)^-\}$ .
- (c) The following statements are equivalent:
  - (i)  $\{B^{(1,3)}A^{(1,3)}\} \subseteq \{(AB)^-\}$ .
  - (ii)  $\{B^{(1,4)}A^{(1,4)}\} \subseteq \{(AB)^-\}$ .
  - (iii)  $B^\dagger A^\dagger \in \{(AB)^-\}$ .
  - (iv)  $r[A^*, B] = r(A) + r(B) - r(AB)$ .

**Proof.** Let  $M = AB$  and  $F_A = I_n - A^\dagger A$ . Applying (1.12) and elementary block matrix operations to (3.1) yields

$$\min_{A^{(1,3)}, B^{(1,3)}} r(M - MB^{(1,3)}A^{(1,3)}M)$$



$$\begin{aligned}
&= \min_{V_1} r(M - MB^\dagger A^\dagger M - MB^\dagger F_A V_1 M) \\
&= r[M - MB^\dagger A^\dagger M, MB^\dagger F_A] + r \begin{bmatrix} M - MB^\dagger A^\dagger M \\ M \end{bmatrix} \\
&\quad - r \begin{bmatrix} M - MB^\dagger A^\dagger M & MB^\dagger F_A \\ M & 0 \end{bmatrix} \\
&= r[0, MB^\dagger F_A] + r(M) - r \begin{bmatrix} 0 & MB^\dagger F_A \\ M & 0 \end{bmatrix} = 0.
\end{aligned}$$

Let  $E_B = I_n - BB^\dagger$ . Applying (1.12) and elementary block matrix operations to (3.2) yields

$$\begin{aligned}
&\min_{A^{(1,4)}, B^{(1,4)}} r(M - MB^{(1,4)} A^{(1,4)} M) \\
&= \min_{W_2} r(M - MB^\dagger A^\dagger M - MW_2 E_B A^\dagger M) \\
&= r[M - MB^\dagger A^\dagger M, M] + r \begin{bmatrix} M - MB^\dagger A^\dagger M \\ E_B A^\dagger M \end{bmatrix} \\
&\quad - r \begin{bmatrix} M - MB^\dagger A^\dagger M & M \\ E_B A^\dagger M & 0 \end{bmatrix} \\
&= r(M) + r \begin{bmatrix} 0 \\ E_B A^\dagger M \end{bmatrix} - r \begin{bmatrix} 0 & M \\ E_B A^\dagger M & 0 \end{bmatrix} = 0.
\end{aligned}$$

The above two results are summarized in (3.3). Applying (1.11) and elementary block matrix operations to (3.1) yields

$$\begin{aligned}
&\max_{A^{(1,3)}, B^{(1,3)}} r(M - MB^{(1,3)} A^{(1,3)} M) \\
&= \max_{V_1} r(M - MB^\dagger A^\dagger M - MB^\dagger F_A V_1 M) \\
&= \min \left\{ r[M - MB^\dagger A^\dagger M, MB^\dagger F_A], \quad r \begin{bmatrix} M - MB^\dagger A^\dagger M \\ M \end{bmatrix} \right\} \\
&= \min \{ r[0, MB^\dagger F_A], \quad r(M) \} \\
&= r(MB^\dagger F_A) = r[A^*, B] + r(AB) - r(A) - r(B). \quad (\text{by (2.9)})
\end{aligned}$$

Applying (1.11) and elementary block matrix operations to (3.2) yields

$$\begin{aligned}
&\max_{A^{(1,4)}, B^{(1,4)}} r(M - MB^{(1,4)} A^{(1,4)} M) \\
&= \max_{W_2} r(M - MB^\dagger A^\dagger M - MW_2 E_B A^\dagger M) \\
&= \min \left\{ r[M - MB^\dagger A^\dagger M, M], \quad r \begin{bmatrix} M - MB^\dagger A^\dagger M \\ E_B A^\dagger M \end{bmatrix} \right\} \\
&= \min \left\{ r(M), \quad r \begin{bmatrix} 0 \\ E_B A^\dagger M \end{bmatrix} \right\} \\
&= r(E_B A^\dagger M) \\
&= r[B, A^*] + r(AB) - r(A) - r(B) \quad (\text{by (2.9)}).
\end{aligned}$$

Hence we have the two results (3.4). The result in (a) follows from (3.1) and (3.3). The result in (b) follows from (3.2) and (3.3). The equivalence of the four statements in (c) follows from (3.4).  $\square$

In addition to the four equivalent conditions in Theorem 3.1(c), there are many other statements equivalent to these four conditions. Let  $P_A = AA^\dagger$ , which is the orthogonal projector onto the range of  $A$ . It was shown in [3] that

$$\begin{aligned} r(P_A^*P_B - P_BP_{A^*}) &= 2r(P_A^*P_B - P_A^*P_BP_{A^*}) \\ &= 2r(P_A^*P_B - P_BP_{A^*}P_B) \\ &= 2r[P_A^*P_B - (P_A^*P_B)^2]. \end{aligned}$$

Also note that

$$\begin{aligned} r[P_A^*P_B - (P_A^*P_B)^2] &= r(A^\dagger ABB^\dagger - A^\dagger ABB^\dagger A^\dagger ABB^\dagger) \\ &= r(AB - ABB^\dagger A^\dagger AB). \end{aligned}$$

Hence, each of the following conditions

$$(v) \quad P_A^*P_B = P_BP_{A^*}P_B,$$

$$(vi) \quad P_A^*P_B = P_A^*P_BP_{A^*},$$

$$(vii) \quad P_A^*P_B = P_BP_{A^*}P_B,$$

$$(vii) \quad P_A^*P_B = (P_A^*P_B)^2,$$

is equivalent to Theorem 3.1(c).

## 4 The reverse-order laws $(AB)^\dagger = B^{(1,4)}A^\dagger$ , $(AB)^\dagger = B^\dagger A^{(1,3)}$ and $(AB)^\dagger = B^{(1,4)}A^{(1,3)}$

In additions to the reverse-order law  $(AB)^\dagger = B^\dagger A^\dagger$ ,  $(AB)^\dagger$  may be expressed as

$$(AB)^\dagger = B^\dagger A^\dagger + X \quad \text{or} \quad (AB)^\dagger = B^\dagger Y A^\dagger,$$

where  $X$  and  $Y$  are matrices consisting of  $A$  and  $B$ . Moreover,  $(AB)^\dagger$  may be expressed as  $(AB)^\dagger = B^- A^-$ , etc. In this section, we investigate the relations between  $(AB)^\dagger$  and the products  $B^\dagger A^{(1,i)}$ ,  $B^{(1,i)} A^\dagger$ ,  $B^{(1,i)} A^{(1,j)}$  for  $i, j = 3, 4$ .

**Theorem 4.1.** *Let  $A \in \mathbb{C}^{m \times n}$  and  $B \in \mathbb{C}^{n \times p}$ . Then,*

$$\min_{A^{(1,3)}} r[(AB)^\dagger - B^\dagger A^{(1,3)}] = r[B, A^*AB] - r[B, A^*] - r(AB) + r(A), \quad (4.1)$$

$$\min_{B^{(1,4)}} r[(AB)^\dagger - B^{(1,4)} A^\dagger] = r \begin{bmatrix} A \\ ABB^* \end{bmatrix} - r \begin{bmatrix} A \\ B^* \end{bmatrix} - r(AB) + r(B). \quad (4.2)$$

Hence,

(a) *There is  $A^{(1,3)}$  such that  $(AB)^\dagger = B^\dagger A^{(1,3)}$  if and only if*

$$r[B, A^* AB] = r[B, A^*] + r(AB) - r(A).$$

(b) *There is  $B^{(1,4)}$  such that  $(AB)^\dagger = B^{(1,4)} A^\dagger$  if and only if*

$$r \begin{bmatrix} A \\ ABB^* \end{bmatrix} = r \begin{bmatrix} A \\ B^* \end{bmatrix} + r(AB) - r(B).$$

**Proof.** From (2.1) and (2.2), we obtain

$$(AB)^\dagger - B^\dagger A^{(1,3)} = (AB)^\dagger - B^\dagger A^\dagger - B^\dagger (I_n - A^\dagger A) V, \quad (4.3)$$

$$(AB)^\dagger - B^{(1,4)} A^\dagger = (AB)^\dagger - B^\dagger A^\dagger - W (I_n - BB^\dagger) A^\dagger, \quad (4.4)$$

where  $V$  and  $W$  are arbitrary. Applying (1.14) to (4.3) and then simplifying by elementary block matrix operations give

$$\begin{aligned} & \min_{A^{(1,3)}} r[(AB)^\dagger - B^\dagger A^{(1,3)}] \\ &= \min_V r[(AB)^\dagger - B^\dagger A^\dagger - B^\dagger (I_n - A^\dagger A) V] \\ &= r[(AB)^\dagger - B^\dagger A^\dagger, B^\dagger (I_n - A^\dagger A)] - r[B^\dagger (I_n - A^\dagger A)] \\ &= r \begin{bmatrix} (AB)^\dagger - B^\dagger A^\dagger & B^\dagger \\ 0 & A \end{bmatrix} - r \begin{bmatrix} B^\dagger \\ A \end{bmatrix} \quad (\text{by (1.9)}) \\ &= r \begin{bmatrix} (AB)^\dagger & B^\dagger \\ AA^\dagger & A \end{bmatrix} - r \begin{bmatrix} B^* \\ A \end{bmatrix} \\ &= r \begin{bmatrix} 0 & B^\dagger - (AB)^\dagger A \\ AA^\dagger & 0 \end{bmatrix} - r \begin{bmatrix} B^* \\ A \end{bmatrix} \\ &= r[B^\dagger - (AB)^\dagger A] + r(A) - r[A^*, B]. \end{aligned} \quad (4.5)$$

Note that  $B^\dagger B[B^\dagger - (AB)^\dagger A] = B^\dagger - (AB)^\dagger A$ . We see that

$$r[BB^\dagger - B(AB)^\dagger A] = r[B^\dagger - (AB)^\dagger A]. \quad (4.6)$$

Also note that both  $BB^\dagger$  and  $B(AB)^\dagger A$  are idempotent. We find by (1.7) that

$$\begin{aligned} & r[BB^\dagger - B(AB)^\dagger A] \\ &= r \begin{bmatrix} BB^\dagger \\ B(AB)^\dagger A \end{bmatrix} + r[BB^\dagger, B(AB)^\dagger A] - r(BB^\dagger) - r[B(AB)^\dagger A] \\ &= r \begin{bmatrix} B^* \\ (AB)^* A \end{bmatrix} - r(AB) = r[A^* AB, B] - r(AB). \end{aligned} \quad (4.7)$$

Substituting (4.7) into (4.6) and then substituting (4.6) into (4.5) give (4.1). Similarly we can show (4.2) by (4.4).  $\square$

**Theorem 4.2**[23]. *Let  $A \in \mathbb{C}^{m \times n}$  and  $B \in \mathbb{C}^{n \times p}$ . Then, there are  $A^{(1,2,3)}$  and  $B^{(1,2,4)}$  such that  $(AB)^\dagger = B^{(1,2,4)} A^{(1,2,3)}$ .*

**Proof.** Let  $M = AB$ ,  $F_A = I_n - A^\dagger A$  and  $E_B = I_n - BB^\dagger$ . Recall that the general expressions of  $A^{(1,2,3)}$  and  $B^{(1,2,4)}$  can be written as

$$A^{(1,2,3)} = A^\dagger + F_A V A A^\dagger, \quad B^{(1,2,4)} = B^\dagger + B^\dagger B W E_B,$$

where  $V$  and  $W$  are arbitrary; see [2, p. 46]. Hence, the rank of  $M^\dagger - B^{(1,2,4)} A^{(1,2,3)}$  can be written as

$$\begin{aligned} & r(M^\dagger - B^{(1,2,4)} A^{(1,2,3)}) \\ &= r[M^\dagger - (B^\dagger + B^\dagger B W E_B)(A^\dagger + F_A V A A^\dagger)] \\ &= r \begin{bmatrix} M^\dagger & B^\dagger + B^\dagger B W E_B \\ A^\dagger + F_A V A A^\dagger & I_n \end{bmatrix} - n \\ &= r \left( \begin{bmatrix} M^\dagger & B^\dagger \\ A^\dagger & I_n \end{bmatrix} + \begin{bmatrix} 0 \\ F_A \end{bmatrix} V [A A^\dagger, 0] + \begin{bmatrix} B^\dagger B \\ 0 \end{bmatrix} W [0, E_B] \right) - n. \quad (4.8) \end{aligned}$$

Applying the following rank formula in Tian [13]

$$\min_{X_1, X_2} r(A - B_1 X_1 C_1 - B_2 X_2 C_2) = r \begin{bmatrix} A \\ C_1 \\ C_2 \end{bmatrix} + r[A, B_1, B_2] + \max\{s_1, s_2\},$$

where

$$\begin{aligned} s_1 &= r \begin{bmatrix} A & B_1 \\ C_2 & 0 \end{bmatrix} - r \begin{bmatrix} A & B_1 & B_2 \\ C_2 & 0 & 0 \end{bmatrix} - r \begin{bmatrix} A & B_1 \\ C_1 & 0 \\ C_2 & 0 \end{bmatrix}, \\ s_2 &= r \begin{bmatrix} A & B_2 \\ C_1 & 0 \end{bmatrix} - r \begin{bmatrix} A & B_1 & B_2 \\ C_1 & 0 & 0 \end{bmatrix} - r \begin{bmatrix} A & B_2 \\ C_1 & 0 \\ C_2 & 0 \end{bmatrix}, \end{aligned}$$

to (4.8) gives

$$\begin{aligned} & \min_{V, W} r[M^\dagger - (B^\dagger + B^\dagger B W E_B)(A^\dagger + F_A V A A^\dagger)] \\ &= r \begin{bmatrix} M^\dagger & B^\dagger \\ A^\dagger & I_n \\ A A^\dagger & 0 \\ 0 & E_B \end{bmatrix} + r \begin{bmatrix} M^\dagger & B^\dagger & 0 & B^\dagger B \\ A^\dagger & I_n & F_A & 0 \end{bmatrix} - n + \max\{s_1, s_2\}, \quad (4.9) \end{aligned}$$

where

$$\begin{aligned} s_1 &= r \begin{bmatrix} M^\dagger & B^\dagger & 0 \\ A^\dagger & I_n & F_A \\ 0 & E_B & 0 \end{bmatrix} - r \begin{bmatrix} M^\dagger & B^\dagger & 0 & B^\dagger B \\ A^\dagger & I_n & F_A & 0 \\ 0 & E_B & 0 & 0 \end{bmatrix} - r \begin{bmatrix} M^\dagger & B^\dagger & 0 \\ A^\dagger & I_n & F_A \\ 0 & E_B & 0 \end{bmatrix}, \\ s_2 &= r \begin{bmatrix} M^\dagger & B^\dagger & B^\dagger B \\ A^\dagger & I_n & 0 \\ A A^\dagger & 0 & 0 \end{bmatrix} - r \begin{bmatrix} M^\dagger & B^\dagger & B^\dagger B & 0 \\ A^\dagger & I_n & 0 & F_A \\ A A^\dagger & 0 & 0 & 0 \end{bmatrix} - r \begin{bmatrix} M^\dagger & B^\dagger & B^\dagger B \\ A^\dagger & I_n & 0 \\ A A^\dagger & 0 & 0 \\ 0 & E_B & 0 \end{bmatrix}. \end{aligned}$$

Simplifying the block matrices in (4.9) by (1.8), (1.9), (1.10) and elementary block matrix operations gives

$$\begin{aligned} & \min_{V, W} r[ M^\dagger - (B^\dagger + B^\dagger B W E_B)(A^\dagger + F_A V A A^\dagger) ] \\ &= \max\{0, r(A) + r(B) - n - r(AB)\}. \end{aligned} \quad (4.10)$$

Also by the well-known Frobenius rank inequality  $r(AB) \geq r(A) + r(B) - n$ , the right-hand side of (4.10) becomes zero. Hence the result of the theorem follows.  $\square$

Applying the results in Sections 2, 3 and 4 to  $A^2$  leads to the following results.

**Theorem 4.3.** *Let  $A \in \mathbb{C}^{m \times m}$ . Then:*

- (a) *There are  $A_1^{(1,3)}, A_2^{(1,3)} \in \{A^{(1,3)}\}$  such that  $A_1^{(1,3)} A_2^{(1,3)} \in \{(A^2)^{(1,3)}\}$  if and only if  $r[A, A^* A^2] = r[A, A^*] + r(A^2) - r(A)$ .*
- (b)  *$\{A^{(1,3)} A^{(1,3)}\} \subseteq \{(A^2)^{(1,3)}\}$  if and only if  $\mathcal{R}(A^* A^2) \subseteq \mathcal{R}(A)$ .*
- (c) *There are  $A_1^{(1,4)}, A_2^{(1,4)} \in \{A^{(1,4)}\}$  such that  $A_1^{(1,4)} A_2^{(1,4)} \in \{(A^2)^{(1,4)}\}$  if and only if  $r \begin{bmatrix} A \\ A^2 A^* \end{bmatrix} = r[A, A^*] - r(A^2) + r(A)$ .*
- (d)  *$\{A^{(1,4)} A^{(1,4)}\} \subseteq \{(A^2)^{(1,4)}\} \Leftrightarrow \mathcal{R}(A A^* A^*) \subseteq \mathcal{R}(A^*)$ .*
- (e) *For any given  $A_1^{(1,3)} \in \{A^{(1,3)}\}$ , there is  $A_2^{(1,3)} \in \{A^{(1,3)}\}$  such that  $A_1^{(1,3)} A_2^{(1,3)} \in \{(A^2)^{-}\}$ .*
- (f) *For any given  $A_2^{(1,4)} \in \{A^{(1,4)}\}$ , there is  $A_1^{(1,4)} \in \{A^{(1,4)}\}$  such that  $A_1^{(1,4)} A_2^{(1,4)} \in \{(A^2)^{-}\}$ .*
- (g) *The following statements are equivalent:*
  - (1)  $\{A^{(1,3)} A^{(1,3)}\} \subseteq \{(A^2)^{-}\}$ .
  - (2)  $\{A^{(1,4)} A^{(1,4)}\} \subseteq \{(A^2)^{-}\}$ .
  - (3)  $(A^\dagger)^2 \in \{(A^2)^{-}\}$ .
  - (4)  $r[A^*, A] = 2r(A) - r(A^2)$ .
- (h) *There is  $A^{(1,3)}$  such that  $(A^2)^\dagger = A^\dagger A^{(1,3)}$  if and only if*

$$r[A, A^* A^2] = r[A, A^*] + r(A^2) - r(A).$$
- (i) *There is  $A^{(1,4)}$  such that  $(A^2)^\dagger = A^{(1,4)} A^\dagger$  if and only if*

$$r \begin{bmatrix} A \\ A^2 A^* \end{bmatrix} = r[A, A^*] + r(A^2) - r(A).$$
- (j) *There are  $A^{(1,2,3)}$  and  $A^{(1,2,4)}$  such that  $(A^2)^\dagger = A^{(1,2,4)} A^{(1,2,3)}$ .*

## 5 Conclusion remarks

In the theory of generalized inverses of matrices and applications, there are various matrix expressions involving generalized inverses of matrices, as well as equalities consisting of these matrix expressions. A general research topic on these matrix expressions is:

Given two matrix expressions  $p(A_1, \dots, A_k)$  and  $q(A_1, \dots, A_k)$  of the same size consisting of matrices  $A_1, \dots, A_k$  and their generalized inverses, determine necessary and sufficient conditions for

$$\begin{aligned} p(A_1, \dots, A_k) &= q(A_1, \dots, A_k), \\ \{p(A_1, \dots, A_k)\} &\subseteq \{q(A_1, \dots, A_k)\}, \\ \{p(A_1, \dots, A_k)\} &= \{q(A_1, \dots, A_k)\} \end{aligned}$$

to hold. Theoretically, these problems can be solved by determining the maximal or minimal ranks of the corresponding matrix expressions. Many results on these problems have been derived by the matrix rank method for example, necessary and sufficient conditions for  $(AB)^\dagger = B^\dagger(A^\dagger A B B^\dagger)^\dagger A^\dagger$ ,  $(AB)^\dagger = B^*(A^* A B B^*)^\dagger A^*$ ,  $(AB)^\dagger = B^\dagger A^\dagger - B^\dagger[(I_n - B B^\dagger)(I_n - A^\dagger A)]^\dagger A^\dagger$ ,  $(ABC)^\dagger = C^\dagger B^\dagger A^\dagger$ ,  $(ABC)^\dagger = (BC)^\dagger B(AB)^\dagger$ ,  $(A_1 A_2 \cdots A_k)^\dagger = A_k^\dagger \cdots A_2^\dagger A_1^\dagger$ ,  $A^k A^\dagger = A^\dagger A^k$ ,  $A^* A^\dagger = A^\dagger A^*$ ,  $AA_{M,N}^\dagger = A_{M,N}^\dagger A$ ,  $AA^- = A^- A$ ,  $A^k A^- = A^- A^k$ ,  $AA^- = BB^-$  and so on, see [8–16]. As an extension of this paper, it may be of interest to investigate the reverse-order laws  $(ABC)^{(1,i)} = C^{(1,i)} B^{(1,i)} A^{(1,i)}$  and  $(ABC)^\dagger = C^{(1,i)} B^{(1,i)} A^{(1,i)}$  ( $i = 3, 4$ ) by the matrix rank method.

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