Moore-Penrose Pseudoinverse

Classical least squares problem

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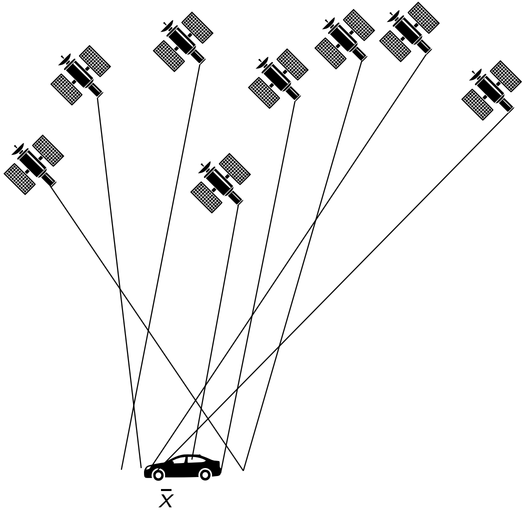
Motivational Example

Consider the following equation:

$$\underbrace{\begin{bmatrix} 1 & 1 \\ 1 & 2 \\ 1 & 6 \end{bmatrix}}_{A} \begin{bmatrix} i \\ j \end{bmatrix} = \begin{bmatrix} b_1 \\ b_2 \\ b_3 \end{bmatrix}$$



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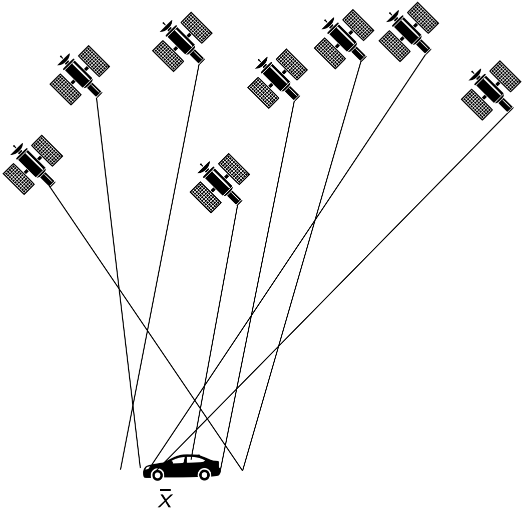
Is there solution for this system?



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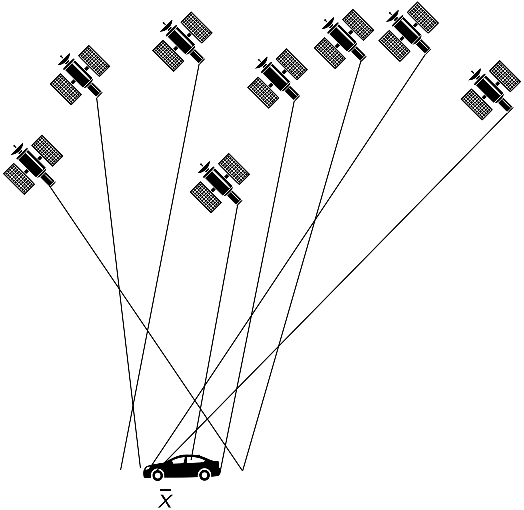
Is there solution for this system?

There will be solution iff
$b = [b_1\ b_2\ b_3]^T \in \mathcal{C}(A)$ *column space* of A
i.e., b is a linear combination of the columns of A



How to solve it in the *best possible way*?

- $Ax = b$ may have no solution

Denote a_1 and a_2 as the columns of the matrix A, thus,

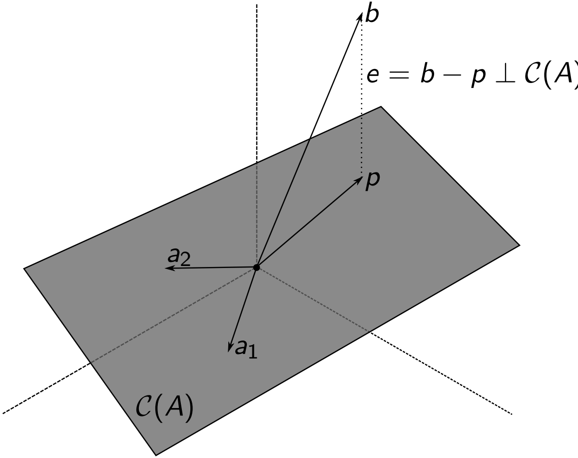
$$\mathcal{C}(A) := \{b \in \mathbb{R}^3 | Ax = b,\ x \in \mathbb{R}^2\}$$

that is, all the linear combinations of the columns of A.
There exists a unique vector on $\mathcal{C}(A)$ nearest to b

$$p = a_1\hat{x}_1 + a_2\hat{x}_2 = A\hat{x}$$

where p is the projection of b onto the column space!

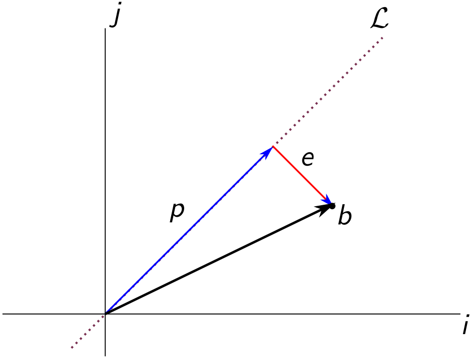
- A possible alternative $A\hat{x} = p$



Lemma: Let x be a vector and $\mathcal{L}$ is a linear manifold in $\mathbb{R}^n$ (*i.e.*, if p, $q \in \mathcal{L}$, then $\alpha i + \beta j \in \mathcal{L}$ for any scalars α, β). Then if

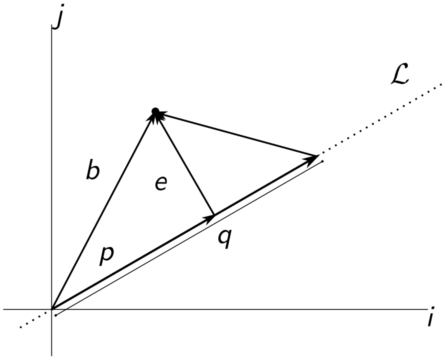
$$b = p + e$$

where $p \in \mathcal{L}$ and $e \perp \mathcal{L}$, then p is *"nearest"* to b, or, in other words, it is the projection of b to the manifold $\mathcal{L}$.



Proof.: For any $q \in \mathcal{L}$ we have

$$
\begin{aligned}
\|b - q\|^2 &= \|p + e - q\|^2 \\
&= \|(p - q) + e\|^2 \\
&= \|(p - q)\|^2 + 2(p - q)^T e + \|e\|^2 \\
&= \|(p - q)\|^2 + \|e\|^2 \\
&\geq \|e\|^2
\end{aligned}
$$



Theorem: Let b be an $n-$dimensional real vector and $A \in \mathbb{R}^{n\times m}$.

- 1. There is always a vector, in fact a unique vector $\hat{x}$ of minimal (Euclidian norm), which minimizes

$$\|b - A\hat{x}\|^2.$$

- 2.The vector $\hat{x}$ is the unique vector in the range

$$\mathcal{R}(A^T) := \{x : x = A^T b, b \in \mathbb{R}^n\}$$

which satisfies the equation

$$A\hat{x} = p$$

where $\hat{p}$ is the projection of b on $\mathcal{R}(A) = \mathcal{C}(A)$.

1. There is always a vector, in fact a unique vector $\hat{x}$ of minimal (Euclidian norm), which minimizes

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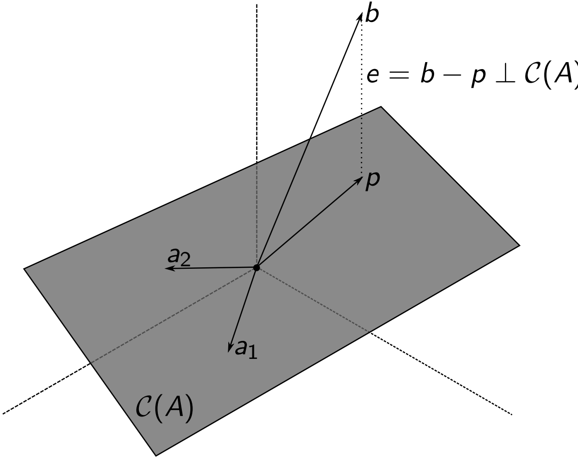


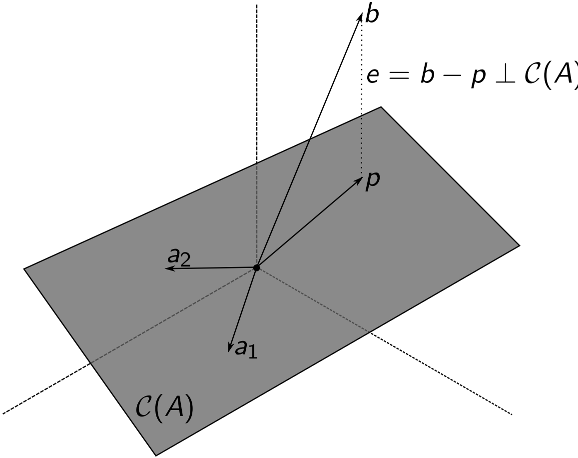
$$e \perp \mathcal{C}(\mathcal{A})$$
$$b - p \perp \mathcal{C}(\mathcal{A})$$
$$b - A\hat{x} \perp \mathcal{C}(\mathcal{A})$$

$$\begin{bmatrix} a_1^T \\ a_2^T \end{bmatrix} (b - A\hat{x}) = 0$$

$$A^T (b - A\hat{x}) = 0$$

$$A^T e = 0 \implies e \in \mathcal{N}(A^T)$$

$$A^T A\hat{x} = A^T b$$



Proof.: We can write

$$b = \hat{b} + \tilde{b}$$

where $\hat{b}$ is the projection of b on the kernel (*null space*)

$$\mathcal{N}(A^T) := \{b \in \mathbb{R}^n | A^T b = 0\}.$$

Since $Ax \in \mathcal{R}(A)$ for any $x \in \mathbb{R}^m$, it follows that

$$\hat{b} - Ax \in \mathcal{R}(A)$$

and, since $\tilde{b} \in \mathcal{R}^{\perp}(A)$,

$$\tilde{b} \perp \hat{b} - Ax, \therefore$$

$$\begin{aligned} \|b - Ax\|^2 &= \|(\hat{b} - Ax) + \tilde{b}\|^2 \\ &= \|\hat{b} - Ax\|^2 + \|\tilde{b}\|^2 \geq \|\tilde{b}\|^2 = \|b - \hat{b}\|^2 \end{aligned}$$

$\|b - Ax\|^2 \geq \|b - \hat{b}\|^2$ This low bound is attainable since $\hat{b}$, being the range of A, is the afterimage of some x^*, that is, $\hat{b} = Ax^*$.

1. Let us show that x^* has a minimal norm.

$$x^* = \hat{x}^* + \tilde{x}^*$$

where $\hat{x}^* \in \mathcal{R}(A^\perp)$ and $\tilde{x}^* \in \mathcal{N}(A)$.

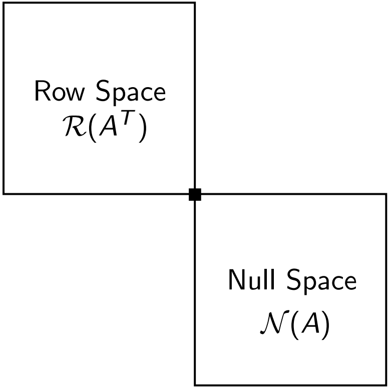
Thus, $Ax^* = A\hat{x}$ we have $\|b - Ax^*\|^2 = \|b - A\hat{x}\|^2$ and $\|x^*\|^2 \geq \|\hat{x}^*\|^2$.

So, x^* may be selected equal to $\hat{x}^*$.

2. Show that $x^* = \hat{x}^*$ is unique. Suppose that $Ax^* = Ax^{**} = p$. Then

$$(x^* - x^{**}) \in \mathcal{R}(A^T)$$

But, $A(x^* - x^{**}) = 0$, therefore $(x^* - x^{**}) \in \mathcal{N}(A) = \mathcal{C}^{\perp}(A^{\perp})$
Thus, $(x^* - x^{**})$ is orthogonal to itself! i.e., $\|x^* - x^{**}\|^2 = 0 \implies x^* = x^{**}$.



Theorem: Among those vectors x, which minimize $\|b - Ax\|^2$, $\hat{x}$, the one having minimal norm, is the unique vector of the form:

$$\hat{x} = A^T y,$$

satisfying

$$A^T A\hat{x} = A^T b.$$

Therefore,

$$\hat{x} = (A^T A)^{-1} A^T b.$$

The Moore-Penrose Pseudoinverse is defined by

$$(A^T A)^{-1} A^T$$

Ps. Try to proof that if A is *full-column rank* the square matrix is invertible.

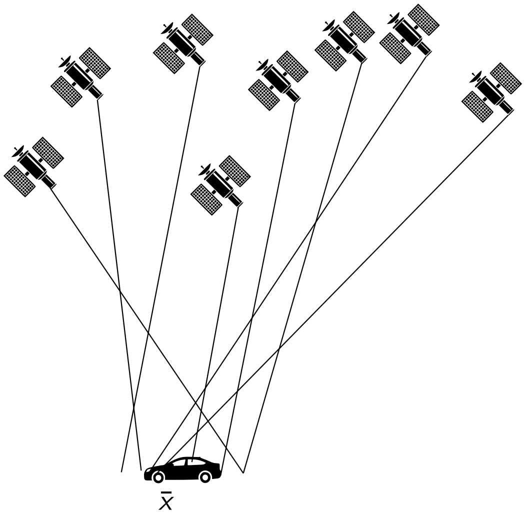
Motivational Example

Consider the following equation:

$$\underbrace{\begin{bmatrix} 1 & 1 \\ 1 & 2 \\ 1 & 6 \end{bmatrix}}_{A} \begin{bmatrix} i \\ j \end{bmatrix} = \begin{bmatrix} 10 \\ 10 \\ 30 \end{bmatrix}$$

So, the best possible solution of this system is:

$$\begin{aligned} Ax &= b \\ A^{+}Ax &= A^{+}b \\ x &= A^{+}b \\ x &= [3.8 \quad 4.28]^{T} \end{aligned}$$



Example

Consider a classical least square problem, find the best solution: