

Matrix Equations Under Semi-Tensor Product $Ax=B; XC=D$ Least Squares Solution

Liu Tao

University of Electronic Science and Technology, Guilin

Abstract: In this paper, we study the matrix equations under the semi-tensor product. $Ax=B; XC=D$ The least squares solution under Different Conditions X The following $2.R^{p \times q}$, Where Matrix $A \in 2.R^{m \times n}$; $B \in 2.R^{h \times k}$; $C \in 2.R^{a \times b}$; $D \in 2.R^{l \times d}$ Given. According to the definition of semi-tensor product, it is transformed into matrix equations under ordinary product. Combined with the Matrix Singular Value Decomposition and matrix differential, the analytic expression of the least squares solution of the equations under different circumstances is given. And it is verified by numerical examples.

Keywords: Semi-Tensor Product; Matrix Equations; Least Squares Solution; Singular Value Decomposition

1. Introduction

Notation used in this article $R^{m \times n}$ Represent all real Domains $M \in N$ Set of order Matrices; I_k For k Order unit matrix.

$M \in 2.R^{m \times n}$, M^T And M^Y Transpose and Moore-Penrose Generalized Inverse. Pair Matrix $M; N \in 2.R^{m \times n}$, Inner Product is defined $HM; N_i = \text{Trace}(M^T N)$, The resulting matrix norm is Frobenius Norm, Mark $K. K. LCMFN; ng$ And $GCDFM; ng$ Positive Integer $M; n$ The smallest common multiple and the largest common divisor. Okay. $M = [A_{ij}]$, $N = [B_{ij}] \in 2.R^{m \times n}$, $M-N$ Representation Matrix M And N Of Kronecker $J_i^{[1]}$

$M \in n$ Representation Matrix M With N Of Hadamard $J_i^{[1]}$

Okay. $M = [A_{ij}] \in 2.R^{m \times n}$, Column straighten operator of Matrix V_C (Wang Yi) And line straighten Operator V_R (Wang Yi) Expressed separately

$$V_C(M) = [A_{11} A_{21} \dots A_{m1} \dots A_{1n} A_{2n} \dots A_{mn}]^T;$$

$$V_R(M) = [A_{11} A_{12} \dots A_{1n} \dots A_{m1} A_{m2} \dots A_{mn}];$$

Definition 1. [2] Given Matrix $A \in 2.R^{m \times n}$; $B \in 2.R^{h \times k}$, $J_i T = LCMFN$; Hg For N ; H Minimum common multiple, Matrix A And B The semi-tensor product

$$ANB = (A - I_{T=N})(B - I_{T=H}) \in 2.R^{m \times n \times k \times T = H}.$$

The semi-tensor product was originally proposed by Professor CHENG daizhan to solve the matrix representation problem of multiple linear functions. [3], Then it is not only applied to the array of high dimensional data, but also to the algebraic Control of Power System Nonlinear Robust Stability. [4], And for the Boolean Network [5], Cryptography [6], Graph Coloring [7], Fuzzy Control [8] Problem Research provides a new research tool in the field. In some cases, the solution of these problems can be attributed to the Solution of Linear Equations or matrix equations under the semi-tensor product. For example, in the non-cooperative network problem [9], Feature M Individual player, $J_i M = F 1. ; 2. ;$ My wife and I; Mg . Player J The policy set is $N = F 1. ; N_j G; j = 1; 2. M$: Assume player J The mixed strategy is $x_N J$

Copyright © 2019 .

This is an open-access article distributed under the terms of the Creative Commons Attribution Unported License (<http://creativecommons.org/licenses/by-nc/4.0/>), which permits unrestricted use, distribution, and reproduction in any medium, provided the original work is properly cited.

$$A^j = 1; j = 1, 2, \dots, M;$$

$$I = 1$$

What you want Nash Equilibrium Point (A^{The following 1}, A^{The following 2}, My wife and IA^{The following M}) It is equivalent to solving the matrix equation under the following semi-Tensor Product

$$N^M_{j=1} A^{\text{The following } j} = 0;$$

Among them ©Known. For such issues, Yao Juan^[10] It is reduced to a matrix equation under the semi-tensor product. $ANX=BS$ Solving Problems, The necessary and sufficient condition for the solution of the equation under the semi-tensor product and the specific analytical expression are studied in detail. In his doctoral dissertation, the matrix equation under the semi-tensor product is discussed. $ANX=BL$ Least Squares solution. In practical application, Rumble Network, Fuzzy Control and network non-cooperation, We often encounter more complicated problems. Using the semi-Tensor Product Tool, This problem can be attributed to the following matrix equations under the semi-Tensor Product

Equation (1.1) The coefficient matrix in this paper comes from the measured data. Due to the measurement error, The data is always inaccurate. Also due to rounding error, Equation (1.1) Not necessarily satisfied similar to the text [10] The more complex compatibility condition given, Therefore, it is necessary to discuss the least square problem of matrix equations under the following semi-tensor product.

Problem 1. Given Matrix $A \in \mathbb{R}^{M \times n}$, $B \in \mathbb{R}^{H \times K}$, $C \in \mathbb{R}^{A \times B}$ And $D \in \mathbb{R}^{L \times d}$, Please $X \in \mathbb{R}^{P \times q}$ Meet

$$KA^T X^T B^T C^T D^T = \text{Min} \|KA^T X^T B^T C^T D^T - KA^T X^T B^T C^T D^T\|_F \quad (1.2)$$

$$X \in \mathbb{R}^{P \times q}$$

For Matrix Equation (Group) Of solving and Its the most square by Solution Problem Because its in biological Engineering Mechanical Parameters Recognition Vibration Theory of Inverse Problem and linear planning and widely of Application So has been widely Research. Many scholars use matrix block Generalized

Inverse Matrix decomposition and many kinds of skills methods will equation or equations drop dimension And then given solution there of sufficient to conditions and its specific analysis expression Or further discussion and the most square by solution and very norm number of the most square by Solution. Such as the general matrix equations Mitra^[11] Based on generalized inverse given the very small rank the most square by Solution; Lee^[12] ^[14] Respectively explore the equation (1.3) Of self-anti-Solution Generalized self-anti-Solution Mirror symmetric most square by Solution In -Earl mitt the most square by Solution; Jo^[15] The use Kronecker Product will be its into corresponding equations Reuse generalized inverse given solution straightening out of the form; Yuan^[16] Use matrix of spectral decomposition are by solution and symmetric most square by solution of display expression. Ordinary matrix product under matrix equations (1.3) Of solving and Its the most square by solution has been fully study But semi-tensor product under matrix equations (1.1) There is no research results So Will semi-tensor product concept Promotion to matrix equations of research work is also meaningful. Similar to paper [10] Processing semi-tensor under Matrix Equation $AX=BO$ Of research ideas First Will semi-tensor product under the matrix equations transformation for ordinary product under of matrix equations And then combined with matrix block, Matrix Generalized Inverse and its matrix decomposition technique to give the most square by solution of specific analysis expression. Same first consider moment

-Vector Equation The (1.1)-InX For vector of situation Study Its the most square by solution of specific analysis expression; And then explore the general form matrix-Matrix Equation The (1.1)-InX For matrix of situation Study Its the most square by solution of specific analysis expression.

2. Matrix-Vector Equation (1.1) Least Squares solution

This section considers Matrix-Least Squares solution of vector type, Given Matrix $A \in \mathbb{R}^{M \times n}$, $B \in \mathbb{R}^{H \times K}$, $C \in \mathbb{R}^{A \times B}$, And $D \in \mathbb{R}^{L \times d}$, Finding Vector $X \in \mathbb{R}^{P \times q}$ Meet

Known by the semi-Tensor Product, In Equation (1.1) Middle Matrix A With B Number of rows, Matrix X With D There

is a multiple relationship between the number of rows. Can be divided $M=H; P=L; M=H; P6.=L; M6.=H; P=L$ And $M6.=H; P6.=L$ Four situations to consider the problem. Verified $M=H; P=L$ And $M=H; P6.=L$ Under the circumstances $X^{\text{The following}}$ Same parse expression, Likewise $M6.=H; P=L$ And $M6.=H; P6.=L$ Similar results in scenario, So just from $M=H$ And $M6.=H$ In both cases, discuss. Our research thought is, First of all, the problem is transformed into the least square problem under the ordinary product by the definition of semi-tensor product., Combined with the differential and generalized inverse of matrix, the least square solution is given. $X^{\text{The following}}$ Specific parse expression.

2.1 Simple Eorm $M=H$

Defined by semi-Tensor Product, Available questions (2.1) In $M=H$ Necessary Condition for solution in case. Lemma 1. If X is the problem (2.1) The solution, Canonical matrix A . to B . to C . to D . Dimension needs to be satisfied I^N_K And A^L Must be a positive integer.

$$P^T_1 = L; -B^T A^L = D$$

To A^L Will be positive integer. In addition $P = A^L = N_K B = D$. In well syndrome.

Said Lemma 1 In the conditions for dimension compatible conditions And assume that problem (2.1) Meet compatible conditions. Will (2.1)-Transformation

Which $T_1 = LCMFN; PG; t_2 = LCMF1; AG$. Remember (2.2)-The target function $F(X)$. At this time have

Min $F(X)$

$$\text{Min}^{X,K} K [A_R A_{KR} \notin A_{(P;1)KR}] X_i B_R K^{2XAXB} K C_{ij} X_j [D_{ij} D_{AI}; j \notin D_{(P;1)AI}; j]^T K^2; X 2R^P$$

$$R = 1I = 1J = 1$$

So only the most square by Solution $X^{\square} = [0:0332; 0:2373; 0:2391]^T$.

2.2 General situation $M6.=H$

By semi-Tensor Product Definition Available $M=6H$ When Problem (2.1) Of dimension compatible conditions. Lemma 2 If X is problem (2.1) OF SOLUTION The Matrix $A; B; C; d$ Of dimension shall be meet I^M_K And A^L Will be positive integer Communist Party $FK; M^H G = 1$.

$$P = A^L = M^N B = D.$$

Syndrome By semi-the definition of the tensor products of have

3. Matrix-Matrix Equation (1.1) Least Squares solution

Modeled on section II, Also points $M=H, L=P; M=H; L6.=P; M6.=H; L=P$ And $M6.=H; L6.=P$ Four of the discussed problem. First consider $M=HL=P$ The situation Other situation can be similar discussion. By semi-the definition of the tensor products of Will (3.1)-Transformation for ordinary product under of the most square by Problem And then combined with Singular Value Decomposition and generalized inverse given the most square by Solution X^{\square} Of analysis expression. For convenient remember (3.1)-In right minimum problem in target function $G(X)$:

3.1 Simple situation $M=H; P=L$

Lemma 3 If $X 2R^P \notin Q$ Is problem (3.1) OF SOLUTION The coefficient matrix $A; B; C; d$ Of dimension meet the following conditions $(I^N_L)^D_B$ Will be positive integer. Min $G(X)$

By the first-order differential Necessary Conditions, Function $G(X^{\text{The following}})$ Minimum Required @ $G(X) = 0$: Therefore

Among them $U_1 = [U_{11} U_{12}], V_1 = [V_{11} V_{12}]; U_2 = [U_{21} U_{22}], V_2 = [V_{21} V_{22}]$ All-column orthogonal matrix. But $\$1 =$

Diag (1.1.1.2. $\bar{A}; \notin; 1.S$), $\$2 = \text{Diag} ('1. \bar{A}; \notin; '2. \text{My wife and IT})$, Among them $\bar{A}; \notin; 1.I0; 'J0 (I = 1; \text{My wife and I}; S; J = 1; \text{My wife and IT})$ Matrix respectively $A; c$ Singular Value, Rank $(A) = S$, Rank $(C) = T$:

Theorem 3. Given Matrix $A 2.R^M \notin n, B 2.R^H \notin K, C 2.R^A \notin B$ And $D 2.R^L \notin d$, Canonical Equation (3.1) In $M=H; P=L$ The least squares solution in the case $X^{\text{The following}}$ The parse expression is

3.2 General situation $M=H; P=6L$

By semi-Tensor Product Definition $M=H; P=6L$ Situation under Problem (3.1) Of dimension compatible conditions.

Lemma 4 If $X \in \mathbb{R}^{P \times Q}$ is problem (3.1) of the most square by Solution The shall be meet two conditions

(I) D_B Will be positive integer;

$P = L = \mathbb{R}^N Q = A d_B = \mathbb{R}^K$ Which $\mathbb{R} \text{ And } \mathbb{R} = 61$ Respectively N And K And L And A Of Common Divisor And Communist Party $F^{-, D_B} G = 1$.

Syndrome By semi-the definition of the tensor products of have

From Lemma 4 Can be seen in its most square by solution not only Its all solution called compatible solution. Assume that problem 4 Meet Lemma 4 The number of dimensions in the compatible conditions The available the following results: For $ANX = B$ Its results similar 3.1 Section

Repeat 3:1 Section derivation of process available the following theorem.

3.3 General situation $M=6H; P=L$

Same first given $M = 6H; P=L$ Situation under Problem (3.1) Of dimension compatible conditions. Lemma 5 If $X \in \mathbb{R}^{P \times Q}$ is problem (3.1) Of the most square by Solution The shall be meet I_M^H And D_B Must be positive integer;

(i) $P=L = \mathbb{R}^N M^H Q = A d_B = \mathbb{R}^K$; Which $\mathbb{R} \text{ Is } N$ And K Of Common Divisor And Communist Party $F \mathbb{R}; M^H G = 1$:

Syndrome Prove process similar to Lemma 4.

i

Similar 3.1 Section. Remember $A = (A - I_H = m), C = (C - I_D = B)$, The and transformation $M=H; P=L$ The situation.

Which $P=L = \mathbb{R}^N M^H$. Repeat 3.1 Section of Process The have the following results.

Theorem 5 A given matrix $A \in \mathbb{R}^{M \times n} B \in \mathbb{R}^{K \times 2} R^A \in \mathbb{R}^B$ And $D \in \mathbb{R}^{L \times d}$ A And B The Singular Value Decomposition such (3.6) Shown. Then question (3.1) In $M=6H$ The least squares solution in the case X The following Can be expressed

X The following

3.4 General situation $M6.=H, P6.=L$

$M=6 h, P=6 L$ Situation Problem (3.1) The dimension compatibility condition. Lemma 6. If Problem (3.1) Have least squares solution $X \in \mathbb{R}^{P \times Q}$, Meet

I_M^H And D_B Positive Integer. $P=L = \mathbb{R}^N$ Wang $Y I_M^H, Q = \mathbb{R}^K = A d_B$ Which $\mathbb{R} \text{ And } \mathbb{R} = 61$ Respectively N And K And A L Of Common Divisor;

Communist Party $F \mathbb{R}; M^H G = 1$; Communist Party $F^{-, D_B} G = 1$.

Syndrome By semi-tensor product of definition

So Communist Party $F \mathbb{R}; M^H G = 1$ And Communist Party $F^{-, D_B} G = 1$. Syndrome.

Assume that (3.1) Meet Lemma 6 The number of dimensions in the compatible conditions. Remember $A = (A - I_H = m)$. At this time Transformation $M=H; P6=L$ Of Form Repeat 3.2 Section of Process The has the following results.

Theorem 6 A given matrix $A \in \mathbb{R}^{M \times n} B \in \mathbb{R}^{K \times 2} R^A \in \mathbb{R}^B$ And $D \in \mathbb{R}^{L \times d}$ A And B The Singular Value Decomposition such (3.6) Shown in. The Problem (3.1) In $M6=H; P6=L$ Situation under of the most square by Solution $X \in \mathbb{R}^{P \times Q}$ Can be said

4. Conclusion

Semi-tensor product as an a kind of new of research tools in more linear function, power system, Boolean Network, cryptography and fuzzy control and other fields have a wide range of application. In this paper, the semi-tensor product matrix equation solving problem Study the semi-tensor product under matrix equations $AX=B; XC=D$ Of the most square by Solution Points Matrix-Vector Equation ($X \in \mathbb{R}^{P \times Q}$) And Matrix-Matrix Equation ($X \in \mathbb{R}^{P \times Q}$) Two kind of situation the discussion. Combined with semi-tensor product of definition for the solvability of the problem compatible conditions The coefficient matrix dimension to meet of relationship And then will be semi-tensor product under the problem transformation for ordinary matrix product under the matrix equation the most square by Problem Combined with Generalized Inverse Matrix Differential and Singular Value Decomposition give the specific analytical expression of the solution of the problem. A simple numerical example is given for each case to verify the correctness of the theoretical results.

References

1. Horn r a, Johnson c r. Topics in matrix analysis [M]. New York: Cambridge Niv. Press, 1991.
2. Cheng dazhan, Qi Hongsheng. Semi-tensor product of Matrix: Theory and Application [M]. Beijing: Science Press, 2011.
3. Cheng d z, Zhao Y. Semi-tensor product of metrics—a convention new tool [J]. Chin. Sci. Bull., 2011, 56: 2664 {2674.
4. Ma Jin, Cheng dazhan, Mei shengwei, Lu Qiang. Boundary approximation of power system stability region based on semi-tensor theory (Two) Application [J]. Power System Automation, 2006, 11: 7 Feng j e, Yao J, Cui P. Singular Boolean Network: semi-tensor product approach [J]. Sci. China Ser.F: Into. Sci., 2013, 56: 1
5. Gao Bo. Research on Several cryptographic algorithms based on semi-Tensor Product [D]. Beijing: Beijing Jiaotong University, 2014.
6. Xu M r, Wang y z. robust graph coloring based on the matrix semi-tensor product with Application to examination time tabling [J]. j. contr. the. appl., 2014, 2: 187 {197.
7. Cheng D twig U & Z Qi h s. Matrix Expression. Logic, Fuzzy Control [R]. Seville: 44th IEEE Conf. Digital. Control/Euro. Control Conf. (CCD-ECC) 2005.
8. Cheng D twig U & Z He F Xu T. On networked non-cooperative games: a semi-tensor product approach [R]. Istanbul: Proc. 9th Asian Control Conf. 2013.
9. Yao j feng j e Meng M.. solutions. Matrix Equation $AX=B$. Semi-tensor product [J]. J. Frank. Inst. 2016, 353: 1109 {1131.
10. Mitra s k. Matrix equations $AX=C$; $XB=D$ [J]. Linear Alg. Appl. 1984 59: 171 {181.
11. Li f l hu x y, Zhang L. Least-squares mirror symmetric solution. matrix equations ($AX=BXC=D$) [J]. Numer. Math. J. Chin. Univ. Engl. Ser. 2006 15: 217 {226.
12. Li f l hu x y, Zhang L. Generalized re ° exive solution. A Class. matrix equations ($AX=B$; $XC=D$) [J]. Acta Math. Sci. SER. B. Engl. Ed. 2008 28: 185 {193.
13. Li f l hu x y, Zhang L. Generalized anti-Re ° exive solutions. A Class. matrix equations ($BX=CXD=E$) [J]. Comp. Appl. Math. 2008 27: 31 {46.
14. Qiu Y Wang a d. Least Squares solutions. equations $AX=BXC=D$. Some constraints [J]. Appl. Math. Comp. 2008, 204: 872 {880.
15. Yuan Y x. Least-squares solutions. matrix equations $AX=BXC=D$ [J]. Appl. Math. Comp. 2010, 216: 3120 {3125.