# APPLICATIONS OF THE HYPER-POWER METHOD FOR COMPUTING MATRIX PRODUCTS 

Predrag S. Stanimirović


#### Abstract

We introduce representations for $\{1,2,3\},\{1,2,4\}$-inverses in terms of matrix products involving the Moore-Penrose inverse. We also use representations of $\{2,3\}$ and $\{2,4\}$-inverses of a prescribed rank, introduced in [6] and [ $\mathbf{9}]$. These representations can be computed by means of the modification of the hyper-power iterative process which is used in computing matrix products involving the Moore-Penrose inverse, introduced in [8]. Introduced methods have arbitrary high orders $q \geq 2$. A few comparisons with the known modification of the hyper-power method from [17] are presented.


## 1. INTRODUCTION

Let $\mathbb{C}^{n}$ be the $n$-dimensional complex vector space, $\mathbb{C}^{m \times n}$ the set of $m \times n$ complex matrices, and $\mathbb{C}_{r}^{m \times n}=\left\{X \in \mathbb{C}^{m \times n}: \operatorname{rank}(X)=r\right\}$. We use $\mathcal{N}(A)$ to denote the kernel and $\mathcal{R}(A)$ to denote the range of $A$, and $\rho(A)$ to denote the spectral radius of $A$. If $A \in \mathbb{C}^{n \times n}$ and $L, M$ are complementary subspaces of $\mathbb{C}^{n}$, then $P_{L, M}$ denotes the projector on $L$ along $M$.

For any $A \in \mathbb{C}^{m \times n}$ Penrose defined the following equations in $X$ :
(1) $A X A=A$,
(2) $X A X=X$,
(3) $(A X)^{*}=A X$,
(4) $(X A)^{*}=X A$.

For a subset $\mathcal{S}$ of the set $\{1,2,3,4\}$ the set of matrices obeying the conditions represented in $\mathcal{S}$ will be denoted by $A\{\mathcal{S}\}$. A matrix $G$ in $A\{\mathcal{S}\}$ is called an $\mathcal{S}$ inverse of $A$ and denoted by $A^{(\mathcal{S})}$. In particular, the set $A\{1,2,3,4\}$ consists of a single element, the Moore-Penrose inverse of $A$, denoted by $A^{\dagger}$. The set of $\{2,3\}$ and $\{2,4\}$-inverses of a given rank $0<s<r$ is denoted by $A\{2,3\}_{s}$ and $A\{2,4\}_{s}$, as in [5], [6] and [9].

[^0]An application of the following hyper-power method of the order 2

$$
X_{k+1}=X_{k}\left(2 I-A X_{k}\right)=\left(2 I-X_{k} A\right) X_{k}
$$

in usual matrix inversion dates back to the well-known paper of SChULZ [15]. BenIsRaEL and Cohen shown that this iterative process converges to $A^{\dagger}$ provided that $X_{0}=\alpha A^{*}$, where $\alpha$ is a positive and sufficiently small real number [2], [3], [4]. The hyper-power iterative method of an arbitrary order $q \geq 2$ was originally devised by Altman [1] for inverting a nonsingular bounded operator in a Banach space. In [11] the convergence of the same method is proved under the condition which is weaker than the one assumed in [1], and better error estimates are derived.

Zlobec in [21] defined two hyper-power iterative methods of an arbitrary high order $q \geq 2$ :

$$
\begin{align*}
& Y_{0}=\alpha A^{*}, \\
& T_{k}=I-Y_{k} A,  \tag{1.1}\\
& M_{k}=I+T_{k}+\cdots+T_{k}^{q-1} \\
& Y_{k+1}=M_{k} Y_{k}, \quad k=0,1, \ldots \\
& Y_{0}^{\prime}=\alpha A^{*} \\
& T_{k}^{\prime}=I-A Y_{k}^{\prime}, \\
& M_{k}^{\prime}=I+T_{k}^{\prime}+\cdots+T_{k}^{\prime q-1} \\
& Y_{k+1}^{\prime}=Y_{k}^{\prime} M_{k}^{\prime}, \quad k=0,1, \ldots
\end{align*}
$$

It is well known that if we take

$$
0<\alpha \leq \frac{2}{\operatorname{Tr} A^{*} A}
$$

then $Y_{k} \rightarrow A^{\dagger}$ and $Y_{k}^{\prime} \rightarrow A^{\dagger}[\mathbf{2 1}]$.
If $A$ is $m \times N$ complex matrix, then the process (1.1) is superior with respect to (1.1') when $m>N[8]$.

The hyper-power iterative method of the order 2 is investigated in [16] in view of the singular value decomposition of $A$. Recently, this method is investigated in [11] and [13]. In [13] several error estimates of the method are investigated. In [11] the hyper-power method of the order 2 is implemented by means of parallel computing, and several acceleration procedures are introduced.

In $[\mathbf{2 0}]$ there are given necessary and sufficient conditions for the starting approximation of the hyper-power iterative method, ensuring the convergence of these methods to an arbitrary $\{1,2\}$-inverse. Modifications of the hyper-power method for computing various subclasses of $\{1,2\}$-inverses are introduced in $[\mathbf{1 7}]$.

In [8] are introduced two methods for computing the matrix products $A^{\dagger} B$ and $B A^{\dagger}$, involving the Moore-Penrose inverse, where $A \in \mathbb{C}^{m \times N}$ and $B \in$
$\mathbb{C}^{m \times n}$ are arbitrary complex matrices with equal number of rows. The starting matrix $Y_{0}$ is chosen such that

$$
\begin{align*}
& Y_{0}=A^{*} W A^{*}, \text { for some } W \in \mathbb{C}^{m \times N} \text { provided that } \\
& \rho\left(P_{\mathcal{R}(A)}-A Y_{0}\right)<1, \tag{1.2}
\end{align*}
$$

where $P_{\mathcal{R}(A)}$ is the orthogonal projection on the range of $A$. The sequence $\left\{X_{k}\right\}$, defined by the following modification of the hyper-power method:

$$
\begin{align*}
Y_{0} & \text { is given by }(1.2), \\
X_{0} & =Y_{0} B, \\
T_{0} & =I-Y_{0} A, \\
M_{k} & =I+T_{k}+T_{k}^{2}+\ldots+T_{k}^{q-1},  \tag{1.3}\\
X_{k+1} & =M_{k} X_{k}, \\
T_{k+1} & =T_{k}^{q}=I+M_{k}\left[T_{k}-I\right] .
\end{align*}
$$

converges to $A^{\dagger} B[8]$.
In $[\mathbf{8}]$ it is shown that (1.3) is an improvement (over using (1.1) to find $A^{\dagger}$ and then forming $A^{\dagger} B$ ) only when $N>n$.

In [19] we develop an iterative method for computing the best approximate solution and the basic solution of a given system of linear equations. This method is an adaptation of the modified hyper-power method (1.3). In this paper we introduce several modifications of the iterative process (1.3), applicable in computing $\{1,2,3\}$, $\{1,2,4\}$ and $\{2,3\},\{2,4\}$ generalized inverses of a given rank.

In the second section we introduce representations for $\{1,2,3\}$ and $\{1,2,4\}$ inverses of a given complex matrix, in terms of matrix products involving the Moore-Penrose inverse. We also restate usual representations for $\{2,3\}$ and $\{2,4\}$-inverses from [5], [6] and [9].

In view of these representations, we propose several modifications of the hyper-power method (1.3), which can be used in computation of $\{2,3\},\{1,2,3\}$ and $\{2,4\},\{1,2,4\}$-inverses. Methods have arbitrary high order $q \geq 2$. Representations for $\{i, j, k\}$ inverses of a matrix of rank 1 are also investigated. Introduced methods can be considered as a continuation of the papers [8] and [19].

In the third section we describe main implementation details in the package MATHEMATICA and present an illustrative example.

## 2. ITERATIVE METHODS FOR COMPUTING $\{i, j, k\}$ INVERSES

The following representations for $\{2,3\}\{2,4\}$-inverses are restated from [5, p. 56-58], [6, p. 47-48] and [9].

Proposition 2.1. Let $A \in \mathbb{C}_{r}^{m \times N}$ and $0<s<r$ be a chosen integer. Then the following is valid:
(a) $A\{2,4\}_{s}=\left\{\left(W_{2} A\right)^{\dagger} W_{2}: W_{2} \in \mathbb{C}^{s \times m}, W_{2} A \in \mathbb{C}_{s}^{s \times N}\right\}$.
(b) $A\{2,3\}_{s}=\left\{W_{1}\left(A W_{1}\right)^{\dagger}: W_{1} \in \mathbb{C}^{N \times s}, A W_{1} \in \mathbb{C}_{s}^{m \times s}\right\}$.

In the following theorem we investigate similar representations of $\{1,2,3\}$ and $\{1,2,4\}$-inverses, in terms of matrix products involving the Moore-Penrose inverse.
Theorem 2.1. Let $A \in \mathbb{C}_{r}^{m \times N}$ and $A=P Q$ be a full-rank factorization of $A$. Then the following statements about the sets $A\{1,2,3\}$ and $A\{1,2,3\}$ are valid:
(a) The set of $\{1,2,4\}$-inverses of $A$ can be represented as follows:

$$
A\{1,2,4\}=\left\{\left(W_{2} A\right)^{\dagger} W_{2}: \quad W_{2} \in \mathbb{C}^{r \times m}, \quad W_{2} P \text { is invertible }\right\}
$$

(b) The set of $\{1,2,3\}$-inverses of $A$ can be represented as follows:

$$
A\{1,2,3\}=\left\{W_{1}\left(A W_{1}\right)^{\dagger}: \quad W_{1} \in \mathbb{C}^{N \times r}, \quad Q W_{1} \text { is invertible }\right\} .
$$

(c) Particularly,

$$
A^{\dagger}=\left(P^{*} A\right)^{\dagger} P^{*}=Q^{*}\left(A Q^{*}\right)^{\dagger}
$$

Proof. (a) Consider an arbitrary matrix $W_{2} \in \mathbb{C}^{r \times m}$, such that $W_{2} P$ is invertible. Since the matrix $X=\left(W_{2} A\right)^{\dagger} W_{2}$ is $\{2,4\}$ inverse of $A$, we must to verify the equation $A X A=A$. We use the following important property of the MoorePenrose inverse [7]: $(U V)^{\dagger}=V^{\dagger} U^{\dagger}$ if and only if both of the following two conditions are satisfied

$$
\begin{equation*}
U^{\dagger} U V V^{*} U^{*}=V V^{*} U^{*}, \quad V V^{\dagger} U^{*} U V=U^{*} U V \tag{2.1}
\end{equation*}
$$

The matrix $U=W_{2} P$ is invertible and $V=Q$ is the right invertible. So the conditions (2.1) are satisfied in this case, and we get

$$
A X A=P Q\left(W_{2} P Q\right)^{\dagger} W_{2} P Q=P Q Q^{\dagger}\left(W_{2} P\right)^{\dagger} W_{2} P Q=P Q=A
$$

In this way, $X \in A\{1,2,4\}$.
On the other hand, consider an arbitrary matrix $X \in A\{1,2,4\}$. Using the general representation of $\{1,2,4\}$-inverses from $[\mathbf{1 4}]$, and [18], we conclude that $X$ can be represented in the form

$$
X=Q^{*}\left(Q Q^{*}\right)^{-1}(Y P)^{-1} Y=Q^{\dagger}(Y P)^{-1} Y, \quad Y \in \mathbb{C}_{r}^{r \times m}
$$

where $A=P Q$ is a full-rank factorization of $A$. Since the conditions (2.1) are satisfied for $U=Y P, V=Q$, we get

$$
X=(Y A)^{\dagger} Y \in\left\{\left(W_{2} A\right)^{\dagger} W_{2}: \quad W_{2} \in \mathbb{C}^{r \times m}, \quad W_{2} P \text { is invertible }\right\}
$$

(b) It is sufficient to apply the property (2.1) with $U=P$ and $V=Q Y$, $Y \in \mathbb{C}^{N \times r}$, and the full-rank representation of $\{1,2,3\}$-inverses from $[\mathbf{1 4}]$ and $[\mathbf{1 8}]$.
(c) This part of the proof follows from the following transformations:

$$
\begin{aligned}
& \left(P^{*} A\right)^{\dagger} P^{*}=Q^{\dagger}\left(P^{*} P\right)^{\dagger} P^{*} Q^{*}\left(Q Q^{*}\right)^{-1}\left(P^{*} P\right)^{-1} P^{*}=A^{\dagger} \\
& Q^{*}\left(A Q^{*}\right)^{\dagger}=Q^{*}\left(Q Q^{*}\right)^{\dagger} P^{\dagger} Q^{*}\left(Q Q^{*}\right)^{-1}\left(P^{*} P\right)^{-1} P^{*}=A^{\dagger}
\end{aligned}
$$

In order to compare general representations of $\{1,2,3\}$ and $\{1,2,4\}$ inverses with known results $[\mathbf{5}$, p. 58] and $[\mathbf{6}$, p. 48] we state the following corollary.

Corollary 2.1. Under the assumptions of Theorem 2.2 we have

$$
\left.\begin{array}{rlrl}
A\{1,2,4\} & =\left\{\left(W_{2} A\right)^{\dagger} W_{2}:\right. & & W_{2} \in \mathbb{C}^{r \times m}, \\
& =\left\{\left(W_{2} A\right)^{\dagger} W_{2}:\right. & & \left.W_{2} A \in \mathbb{C}_{r}^{r \times N}\right\} \\
A\{1,2,3\} & =\left\{W_{1}\left(A W_{1}\right)^{\dagger}:\right. & & W_{1} \in \mathbb{C}^{N \times r},
\end{array} \quad Q W_{1} \text { is invertible }\right\}
$$

Remark 2.1. Sharper versions of Proposition 2.1 and Theorem 2.1 are proved in [10].

Let $A \in \mathbb{C}_{r}^{m \times N}$ and $0<s<r$. Then

$$
\begin{array}{rlrl}
A\{2,4\}_{s} & =\left\{\left(W_{2} A\right)^{(1,4)} W_{2}:\right. & & \left.W_{2} A \in \mathbb{C}_{s}^{s \times N}\right\} \\
A\{2,3\}_{s} & =\left\{W_{1}\left(A W_{1}\right)^{(1,3)}:\right. & & \left.A W_{1} \in \mathbb{C}_{s}^{m \times s}\right\} \\
A\{1,2,4\}_{s} & =\left\{\left(W_{2} A\right)^{(1,4)} W_{2}:\right. & \left.W_{2} A \in \mathbb{C}_{r}^{r \times N}\right\} \\
A\{1,2,3\}_{s} & =\left\{W_{1}\left(A W_{1}\right)^{(1,3)}:\right. & \left.A W_{1} \in \mathbb{C}_{r}^{m \times r}\right\}
\end{array}
$$

However, in this paper we use representations from Proposition 2.1 and Theorem 2.1, because the hyper-power method computes the Moore-Penrose inverse.

Introduced representations of generalized inverses are convenient for the application of the modified hyper-power iterative method (1.3). Using this idea, we introduce two modifications of the hyper-power method for construction of $\{1,2,3\}$ and $\{1,2,4\}$ generalized inverses, and two modifications of the hyper-power method for computing subsets of $\{2,3\}$ and $\{2,4\}$-inverses. In these algorithms we consider an arbitrary matrix $A$ of the order $m \times N$. Also, it is assumed that rank $A=r \geq 2$ and $q \geq 2$ is any integer. Algorithm A24 can be used in construction of $\{2,4\}$ inverses, and Algorithm A23 can be used in construction of $\{2,3\}$-inverses.

Algorithm A24.

$$
\begin{align*}
Y_{0}= & \left(W_{2} A\right)^{*} W\left(W_{2} A\right)^{*}, \text { for some } W_{2} \in \mathbb{C}^{s \times N} \text { such that } \\
\quad \rho & \left(P_{\mathcal{R}\left(W_{2} A\right)}-W_{2} A Y_{0}\right)<1,1<s \leq \operatorname{rank} A, W_{2} A \in \mathbb{C}_{s}^{s \times N} \\
X_{0}= & Y_{0} W_{2}, \\
T_{0}= & I-Y_{0} W_{2} A,  \tag{2.1}\\
M_{k}= & I+T_{k}+T_{k}^{2}+\cdots+T_{k}^{q-1}, \\
X_{k+1}= & M_{k} X_{k}=\left(I+T_{k}+T_{k}^{2}+\cdots+T_{k}^{q-1}\right) X_{k}, \\
T_{k+1}= & T_{k}^{q}=I+M_{k}\left[T_{k}-I\right], \\
& k=0,1, \ldots
\end{align*}
$$

This algorithm is an improvement (over using a modification of (1.1) to find ( $\left.W_{2} A\right)^{\dagger}$ and then forming $\left.\left(W_{2} A\right)^{\dagger} W_{2}\right)$ only in the case $N>m$.
Algorithm A23.

$$
\begin{align*}
& Y_{0}=\left(A W_{1}\right)^{*} W\left(A W_{1}\right)^{*}, \text { for some } W_{1} \in \mathbb{C}^{m \times s} \text { such that } \\
& \quad \rho\left(P_{\mathcal{R}\left(A W_{1}\right)}-A W_{1} Y_{0}\right)<1,1<s \leq \operatorname{rank} A, A W_{1} \in \mathbb{C}_{s}^{m \times s} \\
& X_{0}= W_{1} Y_{0}, \\
& T_{0}= I-A W_{1} Y_{0}, \\
& M_{k}= I+T_{k}+T_{k}^{2}+\ldots+T_{k}^{q-1}  \tag{2.3}\\
& X_{k+1}= X_{k} M_{k}=X_{k}\left(I+T_{k}+T_{k}^{2}+\cdots+T_{k}^{q-1}\right), \\
& T_{k+1}= T_{k}^{q}=I+M_{k}\left[T_{k}-I\right], \\
& k=0,1, \ldots
\end{align*}
$$

This algorithm is an improvement (over using a modification of (1.1) to find $\left(A W_{1}\right)^{\dagger}$ and then forming $W_{1}\left(A W_{1}\right)^{\dagger}$ ) in the case $m>N$.
Remark 2.2. Instead of the initial approximations $Y_{0}$, used in (2.2) and (2.3), we can use the following approximations:

$$
\begin{array}{ll}
Y_{0}=\alpha\left(W_{2} A\right)^{*}, & 0<\alpha \leq \frac{2}{\operatorname{Tr}\left(\left(W_{2} A\right)^{*} W_{2} A\right)} \\
Y_{0}=\alpha\left(A W_{1}\right)^{*}, & 0<\alpha \leq \frac{2}{\operatorname{Tr}\left(\left(A W_{1}\right)^{*} A W_{1}\right)}
\end{array}
$$

Initial approximations (2.2) and (2.3) are more general, but (2.2') and (2.3') are simpler for computation.

Theorem 2.2. For an arbitrary matrix $A \in \mathbb{C}_{r}^{m \times N}$, any integer $1<s \leq r$ and arbitrary matrices $W_{2} \in \mathbb{C}^{s \times m}, W_{1} \in \mathbb{C}^{N \times s}$ the following statements are valid:
(a) In general, the sequence $X_{k}, k=0,1, \ldots$, defined in Algorithm A24 converges to

$$
\begin{equation*}
X_{k} \rightarrow\left(W_{2} A\right)^{\dagger} W_{2} \in A\{2,4\}_{s} \text { if and only if } W_{2} A \in \mathbb{C}_{s}^{s \times N} \tag{2.4}
\end{equation*}
$$

(b) In the case $s=r$ the sequence $X_{k}, k=0,1, \ldots$, defined in Algorithm A24 satisfies

$$
X_{k} \rightarrow\left(W_{2} A\right)^{\dagger} W_{2} \in A\{1,2,4\} \text { if and only if } W_{2} P \text { is invertible. }
$$

(c) The optimal order $q$ of methods (a) and (b) minimizes the function

$$
f(q)=(m / N+q-1) / \ln q .
$$

(d) In general, the sequence $X_{k}, k=0,1, \ldots$, defined in Algorithm A23 satisfies

$$
\begin{equation*}
X_{k} \rightarrow W_{1}\left(A W_{1}\right)^{\dagger} \in A\{2,3\}_{s} \text { if and only if } A W_{1} \in \mathbb{C}_{s}^{m \times s} \tag{2.5}
\end{equation*}
$$

(e) In the case $s=r$ the sequence $X_{k}, k=0,1, \ldots$, defined in Algorithm A23 satisfies

$$
X_{k} \rightarrow W_{1}\left(A W_{1}\right)^{\dagger} \in A\{1,2,3\} \text { if and only if } Q W_{1} \text { is invertible. }
$$

(f) The optimal order $q$ of methods in (d) and (e) minimizes the function

$$
f(q)=(N / m+q-1) / \ln q .
$$

Proof. (a), (b) It is not difficult to verify

$$
X_{k}=Y_{k} W_{2}, \quad k=0,1, \ldots
$$

where the sequence $\left\{Y_{k}\right\}$ is defined as in the following:

$$
\begin{aligned}
Y_{0}= & \alpha\left(W_{2} A\right)^{*}, \quad 0<\alpha \leq \frac{2}{\operatorname{Tr}\left(\left(W_{2} A\right)^{*} W_{2} A\right)}, \quad W_{2} A \in \mathbb{C}_{s}^{s \times N} \\
T_{0}= & I-Y_{0} W_{2} A \\
M_{k}= & I+T_{k}+T_{k}^{2}+\cdots+T_{k}^{q-1}, \\
Y_{k+1}= & M_{k} Y_{k}=\left(I+T_{k}+T_{k}^{2}+\ldots+T_{k}^{q-1}\right) Y_{k}, \\
T_{k+1}= & T_{k}^{q}=I+M_{k}\left[T_{k}-I\right] \\
& k=0,1, \ldots
\end{aligned}
$$

Since the sequence $\left\{Y_{k}\right\}$ is defined by applying the usual hyper-power method (1.1) on the matrix $W_{2} A$, we conclude $Y_{k} \rightarrow\left(W_{2} A\right)^{\dagger}$. Hence, we get $X_{k} \rightarrow\left(W_{2} A\right)^{\dagger} W_{2}$. Then statements (2.4) and (2.4') follows from Proposition 2.1 and Theorem 2.1, respectively.
(c) The optimal order $q$ can be determined using the known results from [8]. The parts (d), (e) and (f) can be proved in a similar way.

In the case $\operatorname{rank} A=1$ the set of $\{1,2,3\}$ and $\{1,2,4\}$-inverses can be generated using the next known proposition from [17]:

$$
A^{\dagger}=\frac{1}{\operatorname{Tr}\left(A^{*} A\right)} A^{*}
$$

Corollary 2.2. If $A$ is $m \times N$ matrix satisfying rank $A=1$, then the following statements are valid:
(a) $X=W_{1}\left(A W_{1}\right)^{\dagger} \in A\{1,2,3\}$ is given by

$$
X=\frac{1}{\operatorname{Tr}\left(\left(A W_{1}\right)^{*} A W_{1}\right)} W_{1}\left(A W_{1}\right)^{*}
$$

(b) $Y=\left(W_{2} A\right)^{\dagger} W_{2} \in A\{1,2,4\}$ is given by

$$
Y=\frac{1}{\operatorname{Tr}\left(\left(W_{2} A\right)^{*} W_{2} A\right)}\left(W_{2} A\right)^{*} W_{2}
$$

## 3. IMPLEMENTATION METHOD

In this section we describe implementation details of the introduced algorithms, in the package MATHEMATICA. In the following function norm $[a]$ we compute the norm $\sqrt{\sum_{i=1}^{m} \sum_{j=1}^{n} a_{i j}^{2}}$ of the matrix $a$.

```
norm[a_]: Block[{m,n,i,j,u},
    {m,n\}=Dimensions[a];
    u=Sum[a[[i,j]]^2,{i,m},{j,n}];
    Return[N[Sqrt[u],20]]
]
```

In the function HyperPower 124 is implemented Algorithm A24.

```
(* A^}(2,4)=(W2A)^+ W2 *)
HyperPower124[a_,w2_, q_,eps_]:
    Block[{tk,tk1,c=w2.a,e,x0,x1,y,alpha,s,k=1,m,n,nor=1},
    alpha=2/trace[Transpose[Conjugate[c]].c];
    y=alpha Conjugate[Transpose[c]];
    x0=y.w2;
    e=IdentityMatrix[n];
    tk=s=e-y.c;
    While[nor>=eps,
        s=e; tk1=tk; Do[s+=tk1; tk1=tk1.tk,{i,q-1}];
        x1=s.x0;
```

```
    tk=tk1;
    nor=norm[x1-x0];
    x0=x1; k=k+1
        ];
        N[x1]
```

    ]
    In the function HyperPower 123 is implemented Algorithm A23.

```
(* A^ {} (2,3)=W1(AW1)^ {}+ *)
HyperPower123[\mp@subsup{a}{-}{\prime,w1_, q_, eps_]:}
        Block[{tk,tk1,c=a.w1,e,x0,x1,y,alpha,s,k=1,m,n,nor=1},
        alpha=2/trace[Transpose[Conjugate[c]].c];
        y=alpha Conjugate[Transpose[c]];
        x0=w1.y;
        e=IdentityMatrix[n];
        tk=s=e-c.y;
        While[nor>=eps,
                s=e; tk1=tk; Do[s+=tk1; tk1=tk1.tk,\{i,q-1\}];
                x1=x0.s;
                tk=tk1;
            nor=norm[x1-x0];
            x0=x1; k=k+1
            ];
        N[x1]
    ]
```

Example 3.1. In this example we construct $\{1,2,4\}$ and $\{1,2,3\}$-inverse of the matrix

$$
A=\left[\begin{array}{rrrr}
-1 & 0 & 1 & 2 \\
-1 & 1 & 0 & -1 \\
0 & -1 & 1 & 3 \\
0 & 1 & -1 & -3 \\
1 & -1 & 0 & 1 \\
1 & 0 & -1 & -2
\end{array}\right]
$$

which are generated, respectively, by the matrices

$$
W_{2}=\left[\begin{array}{rrrrrr}
3 & 1 & 3 & 1 & 2 & -1  \tag{3.1}\\
0 & -1 & 0 & 0 & -2 & 1
\end{array}\right], \quad W_{1}=\left[\begin{array}{ll}
2 & 0 \\
0 & 1 \\
1 & 0 \\
4 & 2
\end{array}\right]
$$

By means of the expression HyperPower $124\left[a, w 2,3,10^{\wedge}(-11)\right]$ we apply the Algorithm A24 for the matrices $A, W_{2}$, using the order $q=3$ and the precision $10^{-11}$. In this case is $s=\operatorname{rank} A=2$, and the resulting matrix

$$
\left[\right]
$$

is an $\{1,2,4\}$-inverse of $A$.
Similarly, by means of the expression HyperPower123[a, w1,3,10^(-11)] we apply the Algorithm A23 for the matrices $A, W_{1}$, using the modified Hyper-power method of the order 3 , with the precision $10^{-11}$. The resulting $\{1,2,3\}$-inverse of $A$ is equal to

$$
\left[\begin{array}{cccccc}
-0.117647 & -0.176471 & 0.0588235 & -0.0588235 & 0.176471 & 0.117647 \\
0.186275 & 0.196078 & -0.00980392 & 0.00980392 & -0.196078 & -0.186275 \\
-0.0588235 & -0.08882353 & 0.0294118 & -0.0294118 & 0.0882353 & 0.0588235 \\
0.137255 & 0.0392157 & 0.0980392 & -0.0980392 & -0.0392157 & -0.137255
\end{array}\right] .
$$

Consider now the following matrix of rank 3

$$
A=\left[\begin{array}{rrrr}
-1 & 0 & 1 & 2 \\
-1 & 3 & 0 & -1 \\
0 & -1 & 1 & 3 \\
0 & 1 & -1 & -3 \\
1 & -1 & 0 & 1 \\
1 & 0 & -1 & -2
\end{array}\right]
$$

and the matrices $W_{1}, W_{2}$ as in (3.1). In this case is $s=2<\operatorname{rank} A=3$, and the expression HyperPower $124\left[a, w 2,4,10^{\wedge}(-12)\right]$ produces the following $\{2,4\}$-inverse of $A$ :

$$
\left[\begin{array}{rrrccr}
-0.205821 & 0.243243 & -0.205821 & -0.0686071 & 0.486486 & -0.243243 \\
-0.380457, & 0.540541 & -0.380457 & -0.126819 & 1.08108 & -0.540541 \\
0.0997921 & -0.027027 & 0.0997921 & 0.033264 & -0.0540541 & 0.027027 \\
0.0935551 & 0.162162 & 0.0935551 & 0.031185 & 0.324324 & -0.162162
\end{array}\right] .
$$

Also, the result of the expression HyperPower $123\left[a, w 1,4,10^{\wedge}(-12)\right]$ is the following $\{2,3\}$-inverse of $A$ :

$$
\left[\begin{array}{ccllcc}
-0.038633 & -0.170877 & 0.0401189, & -0.0401189 & 0.0787519 & 0.038633 \\
0.0903913 & 0.20109 & 0.0151065 & -0.0151065 & -0.0752848 & -0.0903913 \\
-0.0193165 & -0.0854383 & 0.0200594 & -0.0200594 & 0.0393759 & 0.0193165 \\
0.103517 & 0.060426 & 0.110451 & -0.110451 & 0.00693413 & -0.103517
\end{array}\right]
$$

## 4. CONCLUSION

In this section we present a few concluding remarks and comparisons of the introduced method with the modification of the hyper-power method introduced in [17].
Remark 4.1. We point out the following advantages of defined algorithms with respect to modifications of the hyper-power method which are introduced in [17]:
(a) In the iterations defined in this paper it is not necessary to multiply the matrix $M_{k} X_{k}$ (or the matrix $X_{k} M_{k}$ ) by the matrices $W_{1}$ and $W_{2}$ from the left and right, respectively.
(b) Iterations defined in $[\mathbf{1 7}]$ require a full-rank factorization of $A$ in computation of $\{1,2,3\}$ and $\{1,2,4\}$-inverses. On the other hand, the iterations (2.2) and (2.3) do not require the full-rank factorization.

In order to demonstrate these advantages we consider, in parallel, iterations introduced in this paper and in $[\mathbf{1 7}]$.

By means of Algorithm A24, the sets $A\{2,4\}_{s}$ and $A\{1,2,4\}$ can be generated as follows:

$$
\begin{aligned}
Y_{0} & =\alpha\left(W_{2} A\right)^{*}, \quad 0<\alpha \leq \frac{2}{\operatorname{Tr}\left(\left(W_{2} A\right)^{*} W_{2} A\right)}, \quad W_{2} P \text { is invertible }, \\
X_{0} & =Y_{0} W_{2}, \quad T_{0}=I-Y_{0} W_{2} A \\
X_{k+1} & =\left(I+T_{k}+T_{k}^{2}+\cdots+T_{k}^{q-1}\right) X_{k}, \\
T_{k+1} & =T_{k}^{q}, \quad k=1, \ldots
\end{aligned}
$$

Applying iterations from [17], Lemma 2.1], we must compute a full-rank factorization $A=P Q$ and then generate the following iterations:

$$
\begin{aligned}
Y_{0} & =\alpha\left(W_{2} A Q^{*}\right)^{*}, \quad 0<\alpha \leq \frac{2}{\operatorname{Tr}\left(\left(W_{2} A Q^{*}\right)^{*} W_{2} A Q^{*}\right)} \\
T_{k} & =I-Y_{k} W_{2} A Q^{*}=T_{k-1}^{q} \\
Y_{k+1} & =\left(I+T_{k}+T_{k}^{2}+\cdots+T_{k}^{q-1}\right) Y_{k}, \\
X_{k+1} & =W_{1} Y_{k+1} W_{2}, \quad k=0,1, \ldots
\end{aligned}
$$

Similarly, by means of Algorithm A23, the set $A\{1,2,3\}$ can be generated as follows:

$$
\begin{aligned}
Y_{0} & =\alpha\left(A W_{1}\right)^{*}, \quad 0<\alpha \leq \frac{2}{\operatorname{Tr}\left(\left(A W_{1}\right)^{*} A W_{1}\right)}, Q W_{1} \text { is invertible } \\
X_{0} & =W_{1} Y_{0}, \quad T_{0}=I-A W_{1} Y_{0} \\
X_{k+1} & =X_{k}\left(I+T_{k}+T_{k}^{2}+\cdots+T_{k}^{q-1}\right) \\
T_{k+1} & =T_{k}^{q}, \quad k=0,1, \ldots
\end{aligned}
$$

Also, using the method defined in [17, Lemma 2.1], we must compute a fullrank factorization $A=P Q$ and generate the following iterations:

$$
\begin{aligned}
Y_{0} & =\alpha\left(P^{*} A W_{1}\right)^{*}, \quad 0<\alpha \leq \frac{2}{\operatorname{Tr}\left(\left(P^{*} A W_{1}\right)^{*} P^{*} A W_{1}\right)} \\
T_{k} & =I-P^{*} A W_{1} Y_{k}=T_{k-1}^{q} \\
Y_{k+1} & =Y_{k}\left(I+T_{k}+T_{k}^{2}+\cdots+T_{k}^{q-1}\right), \\
X_{k+1} & =W_{1} Y_{k+1} W_{2}, \quad k=0,1, \ldots
\end{aligned}
$$

## REFERENCES

1. M. Altman: An optimum cubically convergent iterative method of inverting a linear bounded operator in Hilbert space. Pacific J. Math., 10 (1960), 1107-113.
2. A. Ben-Israel: An iterative method for computing the generalized inverse of an arbitrary matrix. Math. Comp., 19 (1965), 452-455.
3. A. Ben-Israel: A note on an iterative method for generalized inversion of matrices. Math. Comp., 20 (1966), 439-440.
4. A. Ben-Israel, D. Cohen: On iterative computation of generalized inverses and associated projectors. SIAM J. Numer. Anal., 3 (1966), 410-419.
5. A. Ben-Israel, T. n. E. Grevile: Generalized inverses, theory and applications. Second Edition, Springer-Verlag, New York, Inc, 2003.
6. A. Ben-Israel, T. N. E. Grevile: Generalized inverses, theory and applications. John Wiley \& Sons, Inc., New York, Inc, 1974.
7. R. H. Bouldin: The pseudoinverse of a product. SIAM J. Appl. Math., 24, No 4 (1973), 489-495.
8. J. Garnett, A. Ben-Israel, S. S. Yau: A hyperpower iterative method for computing matrix products involving the generalized inverse. SIAM J. Numer. Anal., 8 (1971), 104-109.
9. M. Haverić: About one result of A. Ben-Israel and T.N.E. Grevillea. Radovi LXXVIII odeljenja prirodnih i matematičkuh nauka, Knjiga 24, Sarajevo (1985), 59-62 (in Serbian).
10. M. Haverić: Generalized inverses. Master Thesis, University of Belgrade, Faculty of science and Mathematics, (1982) (in Serbian).
11. V. Pan, R. Schreiber: An improved Newton iteration for the generalized inverse of a matrix, with applications. SIAM. J. Sci. Stat. Comput., 12 (1991), 1109-1130.
12. W. V. Petryshyn: On the inversion of matrices and linear operators. Proc. Amer. Math. Soc., 16 (1965), 893-901.
13. W. H. Pierce: A self-correcting matrix iteration for the Moore-Penrose inverse. Linear Algebra Appl., 244 (1996), 357-363.
14. M. Radić: Some contributions to the inversions of rectangular matrices. Glasnik Matematički, 1 (21), No 1 (1966), 23-37.
15. G. Schulz: Iterative Berechnung der reziproken Matrix. Zeitsch. Angew. Math. Mech., 13 (1933), 57-59.
16. T. Soderstrom, G. W. Stewart: On the numerical properties of an iterative method for computing the Moore-Penrose generalized inverse. SIAM J. Numer. Anal., 11 (1974), 61-74.
17. P. S. Stanimirović, D. S. Djordjević: Universal iterative methods for computing generalized inverses. Acta Math. Hungar., 79 (3) (1998), 253-268.
18. P. S. Stanimirović: Block representation of $\{2\},\{1,2\}$ inverses and the Drazin inverse. Indian Journal Pure Appl. Math., 29 (1998), 1159-1176.
19. P. Stanimirović: Computing minimum and basic solutions of linear systems using the Hyper-power method. Studia Sci. Math. Hung., 35 (1999), 175-184.
20. K. Tanabe: Neumann-type expansion of reflexive generalized inverses of a matrix and the hyperpower iterative method. Linear Algebra Appl., 10 (1975), 163-175.
21. S. Zlobec: On computing the generalized inverse of a linear operator. Glasnik Matematički 2 (22), No 2 (1967), 65-71.

University of Niš,
(Received January 27, 2000)
Faculty of Science and mathematics,
Department of Mathematics,
Višegradska 33, 18000 Niš,
Serbia and Montenegro
E-mail: pecko@pmf.pmf.ni.ac.yu


[^0]:    2000 Mathematics Subject Classification: 15A09
    Keywords and Phrases: Hyper-power method, generalized inverses, full-rank factorization.

