

Inverse Eigenvalue Problem For Centrosymmetric Matrix: An Optimal Approximate Solution*

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Received 23 June 2023

Abstract

The left and right inverse eigenvalue problem (IEVP) is a special class of inverse eigenvalue problems (IEVP) that has several applications in engineering and science. However, few authors have studied the left and right IEVP with submatrix constraints. We provide necessary and sufficient conditions along with the general expression to the left and right IEVP with submatrix constraints for centrosymmetric solutions. We also provide the solution of optimal approximation problem for left and right IEVP. For a given arbitrary $(n \times n)$ real matrix \hat{A} , we find a unique solution matrix A^* to left and right IEVP such that least Frobenius norm $\|\hat{A} - A^*\|$ is to be obtained, where A^* is centrosymmetric in nature. In addition, we provide an algorithm for calculating the general solution with a numerical example.

1 Introduction

Since the early 19th century, the study of matrix algebra has been a more interesting research topic for researchers in the field of linear algebra. Many researchers have studied a centrosymmetric matrix which is a special type of symmetric matrix [1–4]. A $(n \times n)$ centrosymmetric matrix $A = S_n A S_n$, where S_n is a counter-identity matrix, whose elements are all equal to zero except those on the counter-diagonal, which are all equal to one [5]. Centrosymmetric matrices have several applications in different fields, i.e., communication theory, statistics, physics, harmonic, differential quadrature, differential equation, numerical analysis, engineering, magic square, pattern recognition, Markov process, etc. [6–12]. The symmetric Toeplitz matrix is a special type of the centrosymmetric matrix, in which each descending diagonal from left to right is constant, and appears in digital signal processing and other areas [38, 39]. Eigenvalues and eigenvectors of the centrosymmetric matrix have been helpful within various fields [13, 14]. If T is a linear transformation from a vector space $V(F)$ into itself and $v(\neq 0) \in V$, then v is an eigenvector of T if $T(v) = \lambda(v)$, where λ is scalar in F , known as the eigenvalue [15]. Many researchers have studied inverse eigenvalue problems in the field of linear algebra. An inverse eigenvalue problem deals with the rebuilding of the matrix from fixed data. The spectral data may be composed of the complete or partial information of eigenvalues or eigenvectors. The purpose of the inverse eigenvalue problem is to build a matrix that preserves both a definite special structure and given spectral property [16, 17]. An inverse eigenvalue problem arises in different fields of applications, such as central design, system identification, seismic tomography, principal component analysis, exploration and remote sensing, antenna array processing, geophysics, molecular spectroscopy, physics, structure analysis, circuit theory and mechanic system simulator, etc. [18–24]. Furthermore, the inverse eigenvalue problem (IEVP) plays an important role in the field of linear algebra. It helps in finding the solutions for various matrices like orthogonal matrix, Jacobi matrix, and centrosymmetric matrix [25–29]. From the above analysis, it has been observed that many researchers have studied IEVP for the centrosymmetric matrix under submatrix constraints [25–27]. But few researchers have studied the left and right IEVP for the centrosymmetric matrix [30–32]. The left and right IEVP are a particular class of IEVP, which mostly come in perturbation analysis of matrix eigenvalue, in recursive matrices, and appear in several applications

*Mathematics Subject Classifications: 15A29; 15A09; 15A18; 15A24.

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[15, 30–36]. In [30, 33, 34, 15] authors use special properties of eigenpairs of a matrix to solve the left and right IEVP for Skew-symmetric matrices, generalized centrosymmetric matrices, κ Per-symmetric matrices, symmetrizable matrices, orthogonal matrices and κ -Hermitian matrices. In [31, 35] authors have studied the left and right IEVP for real matrices, semi-positive definite matrices, generalized reflexive, anti-reflexive, and (R, S) symmetric matrices with a specific structure of the matrix. Therefore, we study the left and right IEVP for the centrosymmetric matrix under the submatrix principal constraint in this paper. We divide this paper into four sections. The first section contains the introductory part, the second section includes notation and preliminaries, and definitions. The third section includes necessary and sufficient conditions and a general solution matrix to Problem 1, which is discussed in Section 2. In Section 4, we provide the uniqueness theorem of Problem 2, which is discussed in Section 2, and then obtain the unique approximation solution matrix with the orthogonal invariance of the Frobenius norm. In addition, we give an algorithm to compute the unique approximation solution. We conclude the result of the problems in the end.

2 Notations and Preliminaries

In this paper, we use the following notations. Let $R^{m \times n}$ be set of all $m \times n$ real matrices, $C^{m \times n}$ be set of all complex matrices, $R^{m \times n}$ represent the set of all real numbers, $O^{n \times n}$ denote the set of all orthogonal matrices, $CSR^{n \times n}$ denote the set of all $n \times n$ centrosymmetric matrices, $(a_{i,j})$ ($1 \leq i \leq m, 1 \leq j \leq m$), $R(A)$, A^+ , A^T , $\rho(A)$ and $tr(A)$ denotes the elements, column space, Moore-Penrose generalized inverse, transpose, rank, and trace of matrix A , respectively. Let 0_n , I_n , S_n be zero matrices of size n , identity matrix of order n , and counter-identity matrix (reverse identity matrix) respectively. For $A, B \in R^{(m \times n)}$, $\langle A, B \rangle = tr(B^T A)$ denotes the inner product of matrices A and B . The Frobenius norm is $\|A\| = \sqrt{\langle A, A \rangle} = \sqrt{tr(A^T A)}$. $R^{m \times n}$ endowed with $\langle \cdot, \cdot \rangle$ is a Hilbert inner product space.

2.1 Basic Definitions

In this section, we provide important definitions related to this paper with appropriate examples. In Definitions 1–3, we construct a centrosymmetric matrix, central principal submatrix and trailing principal submatrix respectively. Furthermore, in Definitions 4–5, we define an orthogonal matrix, left and right eigenpairs, symmetric and anti-symmetric vectors respectively.

Definition 1 A $(n \times n)$ real matrix A is known as a centrosymmetric matrix if $(a_{i,j}) = (a_{n+1-i, n+1-j})$, ($1 \leq i, j \leq n$).

For instance,

$$A = \begin{pmatrix} a & b & c \\ d & e & d \\ c & b & a \end{pmatrix}$$

is a (3×3) centrosymmetric matrix.

Definition 2 A m -square central principal matrix $A_C(m)$ of matrix A is defined as

$$A_C(m) = (0_{mk}, I_m, 0_{mk})A \begin{pmatrix} 0_{mk} \\ I_m \\ 0_{mk} \end{pmatrix},$$

where 0 is a $(m \times k)$ zero matrix and I is an $(m \times m)$ identity matrix.

For instance, if A is of order 5, then A has no (2×2) central principal submatrices. But A does have (3×3) central principal submatrices situated in the centre of the given matrix, i.e.,

$$A = \begin{pmatrix} a_1 & b_1 & c_1 & d_1 & e_1 \\ a_2 & \mathbf{b}_2 & \mathbf{c}_2 & \mathbf{d}_2 & e_2 \\ a_3 & \mathbf{b}_3 & \mathbf{c}_3 & \mathbf{b}_3 & a_3 \\ e_2 & \mathbf{d}_2 & \mathbf{c}_2 & \mathbf{b}_2 & a_2 \\ e_1 & d_1 & c_1 & b_1 & a_1 \end{pmatrix}.$$

From above example, it is clearly that the central pincipal matrix $A_C(m)$ of matrix A is also centrosymmetric matrix.

Definition 3 A m -square trailing principal submatrix $A_t(m)$ is defined as follows:

$$A_t(m) = (0_m, I_{n-m}, 0_m)A \begin{pmatrix} 0_{m,n-m} \\ I_m \end{pmatrix},$$

where 0 is a $(m \times (n - m))$ zero matrix and I is an $(m \times m)$ identity matrix.

For instance, if A is of order 5, then A has no (2×2) trailing prinicipal submatrices. But A does have (3×3) trailing principal submatrices situated in the left corner of a given matrix as follows:

$$A = \begin{pmatrix} a_1 & b_1 & c_1 & d_1 & e_1 \\ a_2 & b_2 & c_2 & d_2 & e_2 \\ a_3 & b_3 & \mathbf{c}_3 & \mathbf{b}_3 & \mathbf{a}_3 \\ e_2 & d_2 & \mathbf{c}_2 & \mathbf{b}_2 & \mathbf{a}_2 \\ e_1 & d_1 & \mathbf{c}_1 & \mathbf{b}_1 & \mathbf{a}_1 \end{pmatrix}.$$

From above example, it is clearly that the trailing principal matrix $A_t(m)$ of matrix A may or may not be a centrosymmetric matrix.

Definition 4 Matrix $O^{(n \times n)}$ is said to be an orthogonal matrix, if $O^T O = O O^T = I$, I is an $(n \times n)$ identity matrix.

Definition 5 Let $x \in R^n$. A vector x is said to be symmetric vector if $S_n x = x$. A vector x is said to be an anti-symmetric vector if $S_n x = -x$.

Property 1 For partial left and right eigenpairs (eigenvalues and their corresponding eigenvectors) (λ_i, x_i) , $i = 1, 2, \dots, h_1$, (μ_j, y_j) , $j = 1, 2, \dots, h_2$, and a particular $(n \times n)$ matrix set S , matrix $A \in S$ will be derived from equation given below

$$\begin{aligned} Ax_i &= \lambda_i x_i & i &= 1, 2, \dots, h_1, \\ y_j^T A &= \mu_j y_j^T & j &= 1, 2, \dots, h_2, \end{aligned} \quad (1)$$

where $h_1 \leq m$, $h_2 \leq l$, λ_i, μ_j are eigenvalues, x_i, y_j are corresponding eigenvectors and S is a subspace of $R^{n \times n}$.

If $X = (x_1, x_2, \dots, x_{h_1}) \in R^{n \times m}$, $\lambda = \text{diag}(\lambda_1, \lambda_2, \dots, \lambda_{h_1}) \in R^{m \times m}$, $Y = (y_1, y_2, \dots, y_{h_2}) \in R^{n \times l}$, $\Gamma = \text{diag}(\mu_1, \mu_2, \dots, \mu_{h_2}) \in R^{l \times l}$, then (1) is equivalent to

$$AX = X\lambda \quad \text{and} \quad Y^T A = \Gamma Y^T. \quad (2)$$

Assume that (λ_i, x_i) , $i = 1, 2, \dots, h_1$ denotes right eigenpairs of A ; (μ_j, y_j) , $j = 1, 2, \dots, h_2$ denotes left eigenpairs of matrix A . The problems studied in this paper may be described as follows:

Problem 1. For X, λ, Y, Γ and $A_0 \in CSR^{k \times k}$, $h_1 \leq m \leq n$, $h_2 \leq l \leq n$, $k \leq n$, find $A \in CSR^{m \times n}$ such that

$$AX = X\lambda, \quad Y^T A = \Gamma Y^T \quad \text{and} \quad A_C(k) = A_0,$$

where $A_C(k)$ be the $(k \times k)$ leading principal submatrix.

Problem 2. Given an arbitrary matrix $\hat{A} \in R^{n \times n}$, find $A^* \in S_A$ such that

$$\|A^* - \hat{A}\| = \min_{A \in S_A} \|A - \hat{A}\|,$$

where S_A is the solution set of Problem 1.

3 General Solutions to Problem 1

In this section, we study the central submatrices of the centrosymmetric matrix, which has the same properties and structure as the given centrosymmetric matrix. Therefore, both matrices have similar expressions. In addition, we give the properties of the eigenpairs of centrosymmetric matrices and we have expressed the special form of the eigenvectors of centrosymmetric matrices. Furthermore, we give the necessary and sufficient conditions for the existence of a general solution matrix to Problem 1, which is discussed in Section 2.

Now, e_i is i^{th} ($i \in$ natural numbers) column of I_n , and let $S_n = (e_n, e_{n-1}, \dots, e_2, e_1)$. Then $S_n = S_n^T$, $S_n S_n^T = I_n$. Let $k = \lfloor \frac{n}{2} \rfloor$, where $\lfloor \frac{n}{2} \rfloor$ is the greatest integer and less than or equal to $\frac{n}{2}$, and let orthogonal matrices be given below:

$$D_n = \begin{cases} \frac{1}{\sqrt{2}} \begin{pmatrix} I_k & I_k \\ S_k & -S_k \end{pmatrix} & \text{if } n = 2k, \\ \frac{1}{\sqrt{2}} \begin{pmatrix} I_k & 0 & I_k \\ 0 & \sqrt{2} & 0 \\ S_k & 0 & -S_k \end{pmatrix} & \text{if } n = 2k + 1. \end{cases}$$

Lemma 1 ([15]) *A matrix A is centrosymmetric of order n iff $S_n A S_n = A$.*

Lemma 2 ([27]) *A matrix $A \in CSR^{n \times n}$, if and only if there exists A_1 and A_2 , which are $(n - k) \times (n - k)$ and $(k \times k)$ real matrices, respectively, such that*

$$A = D_n \begin{pmatrix} A_1 & 0 \\ 0 & A_2 \end{pmatrix} D_n^T. \quad (3)$$

Lemma 3 *Let $A \in CSR^{n \times n}$ be formed as in equation (3). Then $(k \times k)$ central principal submatrix $A_C(k)$ of A is given below*

$$A_C(k) = D_k \begin{pmatrix} A_1 & 0 \\ 0 & A_2 \end{pmatrix} D_k^T, \quad (4)$$

where order of A_1 and A_2 are $((k - t) \times (k - t))$ and $(k \times k)$ respectively.

Proof. If $n = 2r$, from equation (3) and conditions discussed in Definition 2, i.e., a $(2r \times 2r)$ matrix having only central principal submatrices of even order, so

$$A_C(k) = \begin{pmatrix} M & NS_t \\ S_t N & S_t M S_t \end{pmatrix}, \text{ where } M, N \in R^{t \times t} \text{ and } k = 2t.$$

Thus,

$$D_k^T A_C(k) D_k = \frac{1}{2} \begin{pmatrix} I_t & S_t \\ I_t & -S_t \end{pmatrix} \begin{pmatrix} M & NS_t \\ S_t & S_t M S_t \end{pmatrix} \begin{pmatrix} I_t & S_t \\ I_t & -S_t \end{pmatrix} = \begin{pmatrix} M + N & 0 \\ 0 & M - N \end{pmatrix}.$$

By setting, $M + N = A_1$, $M - N = A_2$, we obtain the $(k \times k)$ central principal submatrix of $A_C(k)$ as given below

$$A_C(k) = D_k \begin{pmatrix} A_1 & 0 \\ 0 & A_2 \end{pmatrix} D_k^T. \quad (5)$$

If $n = 2r + 1$, and a $\{(2r + 1) \times (2r + 1)\}$ matrix has central principal submatrices of odd order, so

$$A_C(k) = \begin{pmatrix} M & u_t & NS_t \\ v_t^T & \alpha & v_t^T S_t \\ S_t N & S_t u_t & S_t NS_t \end{pmatrix},$$

where $M, N \in R^{t \times t}$, $u_t = (0, I_t)u$, $v_t^T = (0, I_t)v$, $k = 2t + 1$. Hence,

$$\begin{aligned} D_k^T A_C(k) D_k &= \frac{1}{2} \begin{pmatrix} I_t & 0 & S_t \\ 0 & \sqrt{2} & 0 \\ I_t & 0 & -S_t \end{pmatrix} \begin{pmatrix} M & u_t & NS_t \\ v_t^T & \alpha & v_t^T S_t \\ S_t N & S_t u_t & S_t NS_t \end{pmatrix} \begin{pmatrix} I_t & 0 & I_t \\ 0 & \sqrt{2} & 0 \\ S_t & 0 & -S_t \end{pmatrix} \\ &= \begin{pmatrix} M + N & \sqrt{2}u_t & 0 \\ \sqrt{2}v_t^T & \alpha & 0 \\ 0 & 0 & M - N \end{pmatrix}. \end{aligned}$$

By setting,

$$\begin{pmatrix} M + N & \sqrt{2}u_t \\ \sqrt{2}v_t^T & \alpha \end{pmatrix} = A_1, \quad M - N = A_2,$$

then $A_C(k)$ may be written as

$$A_C(k) = D_k \begin{pmatrix} A_1 & 0 \\ 0 & A_2 \end{pmatrix} D_k^T. \quad (6)$$

By combining equation (5) and equation (6) we get $(k \times k)$ central principal submatrix of A which is given as in equation (4). ■

Lemma 4 Let $A \in CSR^{n \times n}$ be formed as in equation (3). Then $(k \times k)$ central principal submatrix of A is given below

$$A_0(k) = D_k \begin{pmatrix} A_1 & 0 \\ 0 & A_2 \end{pmatrix} D_k^T, \quad (7)$$

where $A_{10} \in R^{(k-t) \times (k-t)}$ and $A_{20} \in R^{t \times t}$. The matrix $A_0(k)$ is central principal submatrix of order $(k \times k)$ if and if only A_{10} and A_{20} both are trailing principal submatrix of A_1 and A_2 , respectively.

Lemma 5 Assume that $A \in CSR^{n \times n}$ and $(\lambda_i, x_i), (\mu_j, y_j)$ (where $1 \leq i \leq h_1, 1 \leq j \leq h_2$) are right and left real eigenpairs of A , then so are $S_n x_i, S_n y_j^T, x_i \pm S_n x_i, y_j^T \pm S_n y_j^T$.

Proof. Given $P \in CSR^{n \times n}$, if $(\lambda_i, x_i), (\mu_j, y_j)$ (where $1 \leq i \leq h_1, 1 \leq j \leq h_2$) are right and left real eigenpairs respectively, then we get, from Lemma 1,

$$PS_n x_i = S_n P x_i = \lambda_i S_n x_i \quad \text{and} \quad y_j^T S_n P = y_j^T P S_n = \mu_j S_n y_j^T.$$

Therefore, $x_i \pm S_n x_i$ are eigenvectors associated with λ_i , where $x_i + S_n x_i$ are symmetric vectors, while $x_i - S_n x_i$ are anti-symmetric vectors. Similarly, $y_j^T + S_n y_j^T$ are symmetric vectors, and $y_j^T - S_n y_j^T$ are anti-symmetric vectors.

If $(\lambda_i, x_i), (\mu_j, y_j)$ (where $1 \leq i \leq h_1, 1 \leq j \leq h_2$) are right and left complex eigenpairs respectively, then we get, from Lemma 1,

$$PS_n \hat{X}_i = S_n P \hat{X}_i = \hat{\lambda}_i S_n \hat{X}_i \quad \text{and} \quad \hat{Y}_j^T S_n P = \hat{Y}_j^T P S_n = \hat{\Gamma}_j S_n \hat{Y}_j^T.$$

Thus, $P(\hat{X}_i \pm S_n \hat{X}_i) = (\hat{X}_i \pm S_n \hat{X}_i) \hat{\lambda}_i$ and $(\hat{Y}_j^T \pm \hat{Y}_j^T S_n)P = \hat{\Gamma}_j (\hat{Y}_j^T \pm \hat{Y}_j^T S_n)$, where the columns of $\hat{X}_i + S_n \hat{X}_i = (\xi_i + S_n \xi_i, \eta_i + S_n \eta_i)$ are symmetric vectors, and $\hat{X}_i - S_n \hat{X}_i = (\xi_i - S_n \xi_i, \eta_i - S_n \eta_i)$. Similarly, the columns of $\hat{Y}_j^T + \hat{Y}_j^T S_n = (\xi_i + S_n \xi_i, \eta_i + S_n \eta_i)$ are symmetric vectors, and $\hat{Y}_j^T - \hat{Y}_j^T S_n = (\xi_i - S_n \xi_i, \eta_i - S_n \eta_i)$.

From above analysis, we assume that X, Y and Γ, λ in Problem 1 may be written as given below:

$$X = \begin{pmatrix} \tilde{M}_1 & N_1 \\ S_r \tilde{M}_1 & -S_r N_1 \end{pmatrix}, \quad Y = \begin{pmatrix} \tilde{M}_2 & N_2 \\ S_r \tilde{M}_2 & -S_r N_2 \end{pmatrix}, \quad n = 2r, \quad (8)$$

$$X = \begin{pmatrix} \tilde{M}_1 & N_1 \\ \sqrt{2}c^T & 0 \\ S_r \tilde{M}_1 & -S_r N_1 \end{pmatrix}, \quad Y = \begin{pmatrix} \tilde{M}_2 & N_2 \\ \sqrt{2}d^T & 0 \\ S_r \tilde{M}_2 & -S_r N_2 \end{pmatrix}, \quad n = 2r + 1, \quad (9)$$

$$\lambda = \text{diag}(\lambda_1, \lambda_2), \quad \Gamma = \text{diag}(\Gamma_1, \Gamma_2). \quad (10)$$

where $\tilde{M}_1 \in R^{r \times s_1}$, $N_1 \in R^{r \times (m-s_1)}$, $c \in R^{s_1}$, $\tilde{M}_2 \in R^{r \times s_2}$, $N_2 \in R^{r \times (l-s_2)}$, $d \in R^{s_2}$, $\lambda_1 \in R^{s_1 \times s_1}$, $\lambda_2 \in R^{(m-s_1) \times (m-s_1)}$, $\Gamma_1 \in R^{s_2 \times s_2}$, $\Gamma_2 \in R^{(l-s_2) \times (l-s_2)}$, where $\lambda_1, \lambda_2, \Gamma_1, \Gamma_2$ are block diagonals. Thus, $D_n^T X$ and $D_n^T Y$ are given as follows:

If $n = 2r$, then

$$D_n^T X = \frac{1}{\sqrt{2}} \begin{pmatrix} I_r & S_r \\ I_r & -S_r \end{pmatrix} \begin{pmatrix} \tilde{M}_1 & N_1 \\ S_r \tilde{M}_1 & -S_r N_1 \end{pmatrix} = \begin{pmatrix} \sqrt{2}\tilde{M}_1 & 0 \\ 0 & \sqrt{2}N_1 \end{pmatrix},$$

and

$$D_n^T Y = \frac{1}{\sqrt{2}} \begin{pmatrix} I_r & S_r \\ I_r & -S_r \end{pmatrix} \begin{pmatrix} \tilde{M}_2 & N_2 \\ S_r \tilde{M}_2 & -S_r N_2 \end{pmatrix} = \begin{pmatrix} \sqrt{2}\tilde{M}_2 & 0 \\ 0 & \sqrt{2}N_2 \end{pmatrix}.$$

If $n = 2r + 1$, then

$$D_n^T X = \frac{1}{\sqrt{2}} \begin{pmatrix} I_r & 0 & S_r \\ 0 & \sqrt{2} & 0 \\ I_r & 0 & -S_r \end{pmatrix} \begin{pmatrix} \tilde{M}_1 & N_1 \\ \sqrt{2}c^T & 0 \\ S_r \tilde{M}_1 & -S_r N_1 \end{pmatrix} = \begin{pmatrix} \sqrt{2}\tilde{M}_1 & 0 \\ \sqrt{2}c^T & 0 \\ 0 & \sqrt{2}N_1 \end{pmatrix},$$

and

$$D_n^T Y = \frac{1}{\sqrt{2}} \begin{pmatrix} I_r & 0 & S_r \\ 0 & \sqrt{2} & 0 \\ I_r & 0 & -S_r \end{pmatrix} \begin{pmatrix} \tilde{M}_2 & N_2 \\ \sqrt{2}d^T & 0 \\ S_r \tilde{M}_2 & -S_r N_2 \end{pmatrix} = \begin{pmatrix} \sqrt{2}\tilde{M}_2 & 0 \\ \sqrt{2}d^T & 0 \\ 0 & \sqrt{2}N_2 \end{pmatrix}.$$

Now, for $n = 2r$, set $\tilde{M}_1 = M_1$, $\tilde{M}_2 = M_2$, and for $n = 2r + 1$, set $M_1 = \begin{pmatrix} \tilde{M}_1 \\ c^T \end{pmatrix}$, $M_2 = \begin{pmatrix} \tilde{M}_2 \\ d^T \end{pmatrix}$, then for all arbitrary n , $D_n^T X$ and $D_n^T Y$ may be written in the following form:

$$D_n^T X = \begin{pmatrix} \sqrt{2}M_1 & 0 \\ 0 & \sqrt{2}N_1 \end{pmatrix}, \quad (D_n^T Y)^T = \begin{pmatrix} \sqrt{2}M_2 & 0 \\ 0 & \sqrt{2}N_2 \end{pmatrix}^T \quad (11)$$

where $M_1 \in R^{(n-r) \times s_1}$, $N_1 \in R^{r \times (m-s_1)}$, $M_2 \in R^{(n-r) \times s_2}$, $N_2 \in R^{r \times (l-s_2)}$. ■

Lemma 6 ([27]) *Given $X \in R^{n \times m}$, $Y \in R^{n \times l}$, $\lambda \in R^{m \times m}$, and $\Gamma \in R^{l \times l}$ as in Section 2, then there exists a matrix $A \in R^{n \times n}$ such that*

$$\begin{cases} AX = X\lambda, \\ Y^T A = \Gamma Y^T, \end{cases}$$

if and only if $Y^T X A = \Gamma Y^T X$, $X \lambda X^+ + X = X \lambda$ and $\Gamma Y^T = Y^+ Y \Gamma Y^T$.

In addition, its general solution may be written as:

$$P = X \lambda X^+ + (Y^T)^+ \Gamma Y^T (I - X X^+) + Q_1 G Q_2^T,$$

where $G \in R^{(n-r_1) \times (n-r_2)}$, $Q_1 \in R^{n \times (n-r_1)}$, $Q_1^T Q_1 = I_{n-r_1}$, $r_1 = \rho(Y)$, range space $(Q_1) = \text{Null space}(Y^T)$ [37, Lemma 3.7]. Assume that $X \in R^{m \times m}$, $Y \in R^{n \times l}$, $B \in R^{k \times l}$ be given. Denote

$$U_1 \equiv \{A \in R^{m \times n} \mid f_1(A) = \|XAY - B\| = \min\}.$$

where \min shows the matrix norm minimization. Then, every element of U_1 has following form

$$A = X^+BY^+ + G - X^+XGY^+, \quad \forall G \in R^{m \times n}. \quad (12)$$

In particular, $f_1(A) = 0$ has matrices solutions in $R^{m \times n}$, if and only if $X^+XBY^+ = B$, and its general solution may be also expressed in the form of equation (12).

Theorem 1 Partition $A_0 \in CSR^{k \times k}$ as in equation (7). Let $X \in R^{m \times m}$, and $Y \in R^{n \times l}$ be given as in equations (8)–(9), $\lambda \in R^{m \times m}$, and $\Gamma \in R^{l \times l}$ be given as in equation (10). Partition $D_n^T X$ and $D_n^T Y$ as in equation (11). Denote

$$\begin{aligned} M_0 &= M_1 \lambda_1 M_1^+ + (N_1^T)^+ \Gamma_1 N_1^T (I_{k-t} - M_1 M_1^+), \quad N_0 = M_2 \lambda_2 M_2^+ + (N_2^T)^+ \Gamma_2 N_2^T (I_t - M_2 M_2^+); \\ H_1 &= (0, I_{k-t}) Q_3, \quad H_2 = Q_4^T (0, I_{k-t})^T, \quad H_3 = (0, I_t) Q_4, \quad H_4 = Q_5^T (0, I_t)^T; \\ K_1 &= A_{10} - (0, I_{k-t}) M_0 (0, I_{k-t})^T, \quad K_2 = A_{20} - (0, I_t) N_0 (0, I_t)^T, \end{aligned} \quad (13)$$

where, $Q_3 \in R^{(n-r) \times (n-r-r_3)}$, $r_3 = \text{rank}(N_1)$, $Q_4 \in R^{(n-r) \times (n-r-r_4)}$, $r_4 = \text{rank}(M_1)$, $Q_5 \in R^{r \times (r-r_5)}$, $r_5 = \text{rank}(N_2)$, $Q_6 \in R^{r \times (r-r_6)}$, $r_6 = \text{rank}(M_2)$, range space $(Q_3) = \text{null space}(N_1^T)$, range space $(Q_4) = \text{null space}(M_1^T)$, range space $(Q_5) = \text{null space}(N_2^T)$, range space $(Q_6) = \text{null space}(M_2^T)$;

$$Q_3^T Q_3 = I_{n-r-r_3}, \quad Q_4^T Q_4 = I_{n-r-r_4}, \quad Q_5^T Q_5 = I_{r-r_5}, \quad Q_6^T Q_6 = I_{r-r_6}. \quad (14)$$

Then, Problem 1 is solvable if and only if

$$N_1^T M_1 \lambda_1 = \Gamma_1 N_1^T M_1, \quad M_1 \lambda_1 M_1^+ M_1 = M_1 \lambda_1, \quad \Gamma_1 N_1^T = N_1^+ N_1 \Gamma_1 N_1^T, \quad (15)$$

$$N_2^T M_2 \lambda_2 = \Gamma_2 N_2^T M_2, \quad M_2 \lambda_2 M_2^+ M_2 = M_2 \lambda_2, \quad \Gamma_2 N_2^T = N_2^+ N_2 \Gamma_2 N_2^T, \quad (16)$$

$$H_1 H_1^+ K_1 H_2^+ H_2 = K_1, \quad H_3 H_3^+ K_2 H_4^+ H_4 = K_2. \quad (17)$$

In addition, every matrix $A \in S_A$ may be expressed as

$$A = D_n \begin{pmatrix} M_0 + Q_3 G_1 Q_4^T & 0 \\ 0 & N_0 + Q_5 G_2 Q_6^T \end{pmatrix} D_n^T, \quad (18)$$

where

$$\begin{cases} G_1 = H_1^+ K_1 H_2^+ + G_3 - H_1^+ H_1 G_3 H_2 H_2^+, \\ G_2 = H_3^+ K_2 H_4^+ + G_4 - H_3^+ H_3 G_4 H_4 H_4^+, \\ G_3 \in R^{(n-r-r_3) \times (n-r-r_4)}, \\ G_4 \in R^{(r-r_5) \times (r-r_6)}, \end{cases} \quad (19)$$

are arbitrary.

Proof. From Lemmas 2 and 3, Problem 1 is equivalent to evaluating $A_1 \in R^{(n-r) \times (n-r)}$ and $A_2 \in R^{r \times r}$, such that

$$A = D_n \begin{pmatrix} A_1 & 0 \\ 0 & A_2 \end{pmatrix} D_n^T, \quad (20)$$

where, A_1 and A_2 satisfy

$$\begin{cases} A_1 M_1 = M_1 \lambda_1, & \begin{cases} A_2 M_2 = M_2 \lambda_2, \\ Y_2^T A_2 = \Gamma_2 Y_2^T, \end{cases} \\ Y_1^T A_1 = \Gamma_1 Y_1^T, \end{cases}$$

$$A_{10} = A_1[k-t] = (0, I_{k-t}) A_1 (0, I_{k-t})^T,$$

and

$$A_{20} = A_2[t] = (0, I_t) A_2 (0, I_t)^T.$$

By Lemma 6, we know that the equation (20) holds if and only if,

$$N_1^T M_1 \lambda_1 = \Gamma_1 N_1^T M_1, \quad M_1 \lambda_1 M_1^+ M_1 = M_1 \lambda_1, \quad \Gamma_1 N_1^T = N_1^+ N_1 \Gamma_1 N_1^T, \quad (21)$$

$$N_2^T M_2 \lambda_2 = \Gamma_2 N_2^T M_2, \quad M_2 \lambda_2 M_2^+ M_2 = M_2 \lambda_2, \quad \Gamma_2 N_2^T = N_2^+ N_2 \Gamma_2 N_2^T, \quad (22)$$

which means that equation (16) holds. Furthermore, A_1 and A_2 can be expressed as

$$A_1 = M_0 + Q_3 G_1 Q_4^T, \quad A_2 = N_0 + Q_5 G_2 Q_6^T, \quad (23)$$

where $G_1 \in R^{(n-r-r_3) \times (n-r-r_4)}$ and $G_2 \in R^{(r-r_5) \times (r-r_6)}$ are arbitrary real matrices.

Now, using the definitions of K_1, K_2, H_1, H_2, H_3 and H_4 in equations (13) and substitute (21)–(23) into (23), then

$$H_1 G_1 H_2 = K_1, \quad H_3 G_2 H_4 = K_2. \quad (24)$$

From Lemma 6, equation 24 holds

$$H_1 H_1^+ K_1 H_2^+ H_2 = K_1, \quad H_3 H_3^+ K_2 H_4^+ H_4 = K_2,$$

which implies that equation (17) holds, and G_1, G_2 may be written as

$$G_1 = H_1^+ K_1 H_2^+ + G_3 - H_1^+ H_1 G_3 H_2 H_2^+,$$

$$G_2 = H_3^+ K_2 H_4^+ + G_4 - H_3^+ H_3 G_4 H_4 H_4^+,$$

where, $G_3 \in R^{(n-r-r_3) \times (n-r-r_4)}$ and $G_4 \in R^{(r-r_5) \times (r-r_6)}$ are arbitrary.

Therefore, the solution to Problem 1 has the form of equation (18)

$$A = D_n \begin{pmatrix} M_0 + Q_3 G_1 Q_4^T & 0 \\ 0 & N_0 + Q_5 G_2 Q_6^T \end{pmatrix} D_n^T.$$

■

4 The Optimal Approximation Solution

In this section, we provide the uniqueness theorem of Problem 2 which is discussed in Section 2 and also provide an unique approximation solution with the Frobenius norm. In addition, we provide an algorithm to evaluate the unique solution. From equation (18), it is easily proved that the solution set S_A is a nonempty closed convex set. Thus, the optimal approximation problem has an unique solution as follows: let us consider singular decompositions of H_1, H_2, H_3, H_4 given in equation (13) as

$$H_1 = U_1 \begin{pmatrix} \sum_1 & 0 \\ 0 & 0 \end{pmatrix} V_1^T, \quad H_2 = U_2 \begin{pmatrix} \sum_2 & 0 \\ 0 & 0 \end{pmatrix} V_2^T, \quad H_3 = U_3 \begin{pmatrix} \sum_3 & 0 \\ 0 & 0 \end{pmatrix} V_3^T \quad \text{and} \quad H_4 = U_4 \begin{pmatrix} \sum_4 & 0 \\ 0 & 0 \end{pmatrix} V_4^T, \quad (25)$$

where $q_i = \rho(H_i)$, $\sigma_i = \text{diag}(\sigma_1^{(i)}, \sigma_2^{(i)}, \dots, \sigma_{q_i}^{(i)})$, $q_j^{(i)} > 0$, ($j = 1, \dots, q_i; i = 1, \dots, 4$); $U_1 = (U_{11}, U_{12}) \in O^{(k-t) \times (k-t)}$, $V_1 = (V_{11}, V_{12}) \in O^{(n-r-r_3) \times (n-r-r_3)}$, $U_{11} \in R^{(k-t) \times q_1}$, $V_{11} \in R^{(n-r-r_3) \times q_1}$, $U_2 = (U_{21}, U_{22}) \in O^{(n-r-r_4) \times (n-r-r_4)}$, $V_2 = (V_{21}, V_{22}) \in O^{(k-t) \times (k-t)}$, $U_{21} \in R^{(n-r-r_4) \times q_2}$, $V_{21} \in R^{(k-t) \times q_2}$, $U_3 = (U_{31}, U_{32}) \in O^{t \times t}$, $V_3 = (V_{31}, V_{32}) \in O^{(r-r_5) \times (r-r_5)}$, $U_{31} \in R^{t \times q_3}$, $V_{31} \in R^{(r-r_5) \times q_3}$, $U_4 = (U_{41}, U_{42}) \in O^{(r-r_6) \times (r-r_6)}$, $V_4 = (V_{41}, V_{42}) \in O^{t \times t}$, $U_{41} \in R^{(r-r_6) \times q_4}$, $V_{41} \in R^{t \times q_4}$.

Theorem 2 Given an arbitrary $\hat{A} \in R^{n \times n}$ and assume that the singular decompositions of H_1, H_2, H_3, H_4 have the forms given in equation (25). Partition the matrix $D_n^T \hat{A} D_n$ as follows:

$$D_n^T \hat{A} D_n = \begin{pmatrix} \hat{A}_{11} & \hat{A}_{12} \\ \hat{A}_{21} & \hat{A}_{22} \end{pmatrix}, \quad (26)$$

where $\hat{A}_{11} \in R^{(n-r) \times (n-r)}$, $\hat{A}_{22} \in R^{r \times r}$. If $S_A \neq \emptyset$, then Problem 2 has a unique solution as follows

$$A^* = D_n \begin{pmatrix} M_0 + Q_3 G_1 Q_4^T & 0 \\ 0 & N_0 + Q_5 G_2 Q_6^T \end{pmatrix} D_n^T, \quad (27)$$

where

$$G_1 = H_1^+ K_1 H_2^+ + Q_3^T \hat{A}_{11} Q_4 - H_1^+ H_1 Q_3^T \hat{A}_{11} Q_4 H_2 H_2^+$$

and

$$G_2 = H_3^+ K_2 H_4^+ + Q_5^T \hat{A}_{22} Q_6 - H_3^+ H_3 Q_5^T \hat{A}_{22} Q_6 H_4 H_4^+.$$

Proof. Let A be an arbitrary solution in S_A . Then from equation (18)

$$\begin{aligned} \|A - \hat{A}\|^2 &= \left\| D_n \begin{pmatrix} M_0 + Q_3 G_1 Q_4^T & 0 \\ 0 & N_0 + Q_5 G_2 Q_6^T \end{pmatrix} D_n^T - \hat{A} \right\|^2 \\ &= \|M_0 + Q_3 G_1 Q_4^T - \hat{A}_{11}\|^2 + \|N_0 + Q_5 G_2 Q_6^T - \hat{A}_{22}\|^2 + \|\hat{A}_{12}\|^2 + \|\hat{A}_{21}\|^2. \end{aligned} \quad (28)$$

Thus, $\|A - \hat{A}\| = \min_{A \in S_A}$, if and only if

$$\begin{cases} \|Q_3 G_1 Q_4^T - (\hat{A}_{11} - M_0)\| = \min_{G_1 \in R^{(n-r-s_3) \times (n-r-s_4)}}, \\ \|Q_5 G_2 Q_6^T - (\hat{A}_{22} - N_0)\| = \min_{G_2 \in R^{(r-s_5) \times (r-s_6)}}. \end{cases} \quad (29)$$

From equation (14), we have that $Q_3^T (N_1^T)^+ = 0$, $Q_5^T (N_2^T)^+ = 0$, $M_1^+ Q_4 = 0$ and $M_2^+ Q_6 = 0$. Thus, from equation (13), the definitions of M_0 and N_0 , we get $Q_3^+ M_0 Q_4 = 0$ and $Q_5^+ N_0 Q_6 = 0$. Thus, equations (15) and (29) are equivalent to

$$\begin{cases} \|G_1 - Q_3^T \hat{A}_{11} Q_4\| = \min_{G_1 \in R^{(n-r-s_3) \times (n-r-s_4)}}, \\ \|G_2 - Q_5^T \hat{A}_{22} Q_6\| = \min_{G_2 \in R^{(r-s_5) \times (r-s_6)}}. \end{cases} \quad (30)$$

Let us consider the partition

$$V_1^T G_3 U_2 = \begin{pmatrix} G_{31} & G_{32} \\ G_{33} & G_{34} \end{pmatrix} \quad \text{where } G_3 \in R^{q_1 \times q_2}. \quad (31)$$

From equation (25), $V_{12}^+ H_1^+ = 0$, $H_2^+ U_{22} = 0$, then we derive by using equation (19),

$$\begin{aligned} \|G_1 - Q_3^T \hat{A}_{11} Q_4\|^2 &= \|G_3 - H_1^+ H_1 G_3 H_2 H_2^+ - (Q_3^T \hat{A}_{11} Q_4 - H_1^+ K_1 H_2^+)\|^2 \\ &= \left\| \begin{pmatrix} G_{31} & G_{32} \\ G_{33} & G_{34} \end{pmatrix} - \begin{pmatrix} I_{q_1} & 0 \\ 0 & 0 \end{pmatrix} \begin{pmatrix} G_{31} & G_{32} \\ G_{33} & G_{34} \end{pmatrix} \begin{pmatrix} I_{q_1} & 0 \\ 0 & 0 \end{pmatrix} \right. \\ &\quad \left. - V_1^T (Q_3^T \hat{A}_{11} Q_4 - H_1^+ K_1 H_2^+) U_2 \right\|^2 \\ &= \left\| \begin{pmatrix} -V_{11}^T (Q_3^T \hat{A}_{11} Q_4 - H_1^+ K_1 H_2^+) U_{21} & G_{32} - V_{11}^T Q_3^T \hat{A}_{11} Q_4 U_{22} \\ G_{33} - V_{12}^T Q_3^T \hat{A}_{11} Q_4 U_{21} & G_{34} - V_{12}^T Q_3^T \hat{A}_{11} Q_4 U_{22} \end{pmatrix} \right\|^2 \\ &= \|V_{11}^T (Q_3^T \hat{A}_{11} Q_4 - H_1^+ K_1 H_2^+) U_{21}\|^2 + \|G_{32} - V_{11}^T Q_3^T \hat{A}_{11} Q_4 U_{22}\|^2 \\ &\quad + \|G_{33} - V_{12}^T Q_3^T \hat{A}_{11} Q_4 U_{21}\|^2 + \|G_{34} - V_{12}^T Q_3^T \hat{A}_{11} Q_4 U_{22}\|^2. \end{aligned}$$

Hence, equation (29) holds if and only if

$$G_{32} = V_{11}^T Q_3^T \hat{A}_{11} Q_4 U_{22}, \quad G_{33} = V_{12}^T Q_3^T \hat{A}_{11} Q_4 U_{21}, \quad G_{34} = V_{12}^T Q_3^T \hat{A}_{11} Q_4 U_{22},$$

Hence, equation (31) becomes

$$G_3 = V_1 \begin{pmatrix} G_{31} & V_{11}^T Q_3^T \hat{A}_{11} Q_4 U_{22} \\ V_{12}^T Q_3^T \hat{A}_{11} Q_4 U_{21} & V_{12}^T Q_3^T \hat{A}_{11} Q_4 U_{22} \end{pmatrix} U_2^T,$$

where $G_{31} \in R^{q_1 \times q_2}$ is an arbitrary matrix.

Similarly, equation (29) holds if and only if

$$G_4 = V_3 \begin{pmatrix} G_{41} & V_{31}^T Q_5^T \hat{A}_{22} Q_6 U_{42} \\ V_{32}^T Q_5^T \hat{A}_{22} Q_6 U_{41} & V_{32}^T Q_5^T \hat{A}_{22} Q_6 U_{42} \end{pmatrix} U_4^T,$$

where $G_{41} \in R^{q_3 \times q_4}$ is an arbitrary matrix.

Putting G_3 and G_4 into equation (19) and using equation (25), we get

$$\begin{aligned} G_1 &= H_1^+ K_1 H_2^+ + V_1 \begin{pmatrix} G_{31} & V_{11}^T Q_3^T \hat{A}_{11} Q_4 U_{22} \\ V_{12}^T Q_3^T \hat{A}_{11} Q_4 U_{21} & V_{12}^T Q_3^T \hat{A}_{11} Q_4 U_{22} \end{pmatrix} U_2^T \\ &= H_1^+ K_1 H_2^+ + Q_3^T \hat{A}_{11} Q_4 - H_1^+ H_1 Q_3^T \hat{A}_{11} Q_4 H_2 H_2^+ \end{aligned}$$

and

$$G_2 = H_3^+ K_2 H_4^+ + Q_5^T \hat{A}_{22} Q_6 - H_3^+ H_3 Q_5^T \hat{A}_{22} Q_6 H_4 H_4^+.$$

The solution A^* in equation (27) is an unique solution of Problem 2 which is the element of solution set of Problem 1 i.e., $A^* \in S_A$. For any arbitrary matrix $\hat{A} \in R^{n \times n}$ the value of $\|A^* - \hat{A}\|$ is equal to minimum of $\|A - \hat{A}\|$ for all $A \in S_A$. It clearly shows that the unique solution to the optimal approximation problem has the same form as given in equation (27). ■

Now, we provide an algorithm to evaluate A^* of optimal approximation problem and give a numerical example.

Algorithm 1 1. Input λ , Γ , X , Y , A_0 , and \hat{A} , where X , Y , and λ , Γ are given in equation (8) and equation (10), respectively. Also get λ_1 , λ_2 , Γ_1, Γ_2 from equation (10).

2. Compute M_1, M_2, N_1, N_2 from equation (11).

3. Construct Q_3, Q_4, Q_5, Q_6 have formed as in equation (14) and satisfies equation (15).

4. Follow equation (13) to calculate $M_0, N_0, H_1, H_2, H_3, H_4, K_1, K_2$.

5. If equation (16) and equation (17) holds, then compute; otherwise, stop.

6. Derive $\hat{A}_{11}, \hat{A}_{22}$ according to equation (26).

7. Calculate A^* in light of equation (27)

Example 1 Assume that $n = 10$, $m = 5$, $l = 4$, $k = 4$ and let

$$X = \begin{pmatrix} -0.1940 & -0.2040 & -0.1525 & 0.0289 & -0.1827 \\ -0.2201 & 0.3856 & -0.2383 & 0.0178 & -0.5523 \\ -0.2403 & -0.0444 & 0.5239 & 0 & -0.2435 \\ 0.4128 & 0.5009 & 0.2133 & -0.1773 & 0.3090 \\ -0.4310 & 0.2385 & -0.2205 & -0.1370 & 0.0825 \\ -0.4310 & 0.2385 & 0.2205 & 0.1370 & -0.0825 \\ 0.4128 & 0.5009 & -0.2133 & 0.1773 & -0.3090 \\ -0.2403 & -0.0444 & -0.5239 & 0 & 0.2435 \\ -0.2201 & 0.3856 & 0.2383 & -0.0178 & 0.5523 \\ -0.1940 & -0.2040 & 0.1525 & -0.0289 & 0.1827 \end{pmatrix},$$

$$Y = \begin{pmatrix} 0.3003 & 0.1599 & -0.5677 & 0 \\ -0.4007 & 0.0851 & 0.2460 & -0.1018 \\ 0.1443 & 0.5989 & -0.1283 & 0.0967 \\ -0.3396 & 0.1831 & 0.0401 & -0.1561 \\ 0.3362 & -0.2739 & -0.1395 & 0.1888 \\ -0.3362 & -0.2739 & 0.1395 & -0.1888 \\ -0.3396 & 0.1831 & -0.0401 & 0.1561 \\ 0.1443 & 0.5989 & 0.1283 & -0.0967 \\ -0.4007 & 0.0851 & -0.2460 & 0.1018 \\ 0.3003 & 0.1599 & 0.5677 & 0 \end{pmatrix},$$

$$A_0 = \begin{pmatrix} -0.1500 & -0.3800 & 1.7900 & 0.8600 \\ 0.5700 & -0.6950 & -0.1050 & 0.7200 \\ 0.7200 & -0.1050 & -0.6950 & 0.5700 \\ 0.8600 & 1.7900 & -0.3800 & -0.1500 \end{pmatrix},$$

$$\Lambda = \begin{pmatrix} -0.2996 & 0 & 0 & 0 & 0 \\ 0 & 2.8021 & 0 & 0 & 0 \\ 0 & 0 & -1.8519 & 0.6464 & 0 \\ 0 & 0 & -0.6464 & -1.8519 & 0 \\ 0 & 0 & 0 & 0 & 1.3045 \end{pmatrix},$$

$$\Gamma = \begin{pmatrix} -2.8021 & 0 & 0 & 0 \\ 0 & 1.4094 & 0 & 0 \\ 0 & 0 & 0.7297 & -0.1497 \\ 0 & 0 & 0.14997 & 0.7297 \end{pmatrix},$$

$$\hat{A} = \begin{pmatrix} 0.0657 & 2.0075 & 0.3873 & 0.4359 & 2.8338 & -0.2362 & 2.6122 & 2.6671 & 1.2700 & 1.0236 \\ 0.5056 & 1.9765 & 2.5052 & 1.4702 & 1.6393 & -0.6379 & -0.3746 & 1.6080 & -0.0465 & 0.7979 \\ 0.7621 & -0.5224 & 2.9527 & -0.7588 & -0.1227 & 0.5337 & 2.1803 & 2.5570 & 0.9993 & 0.2150 \\ 2.0318 & 1.5027 & -0.6027 & -0.7284 & 2.3471 & -0.8447 & 1.3917 & 2.7394 & 0.5252 & 2.8008 \\ -0.9709 & 1.8532 & 1.5550 & 1.8680 & 2.3362 & 2.6468 & 0.7396 & 2.3321 & 0.5615 & -0.4634 \\ -0.4634 & 0.5615 & 2.3321 & 0.7396 & 2.6468 & 2.3362 & 1.8680 & 1.5550 & 1.8532 & -0.9709 \\ 2.8008 & 0.5252 & 2.7394 & 1.3917 & -0.8447 & 2.3471 & -0.7284 & -0.6027 & 1.5027 & 2.0318 \\ 0.2150 & 0.9993 & 2.5570 & 2.1003 & 0.5337 & -0.1220 & -0.7588 & 2.9527 & -0.5224 & 0.7621 \\ 0.7979 & -0.0465 & 1.6080 & -0.3746 & -0.6379 & 1.4702 & 1.4702 & 2.5052 & 1.9765 & 0.5056 \\ 1.2036 & 1.2700 & 2.6671 & 2.6122 & -0.2362 & 2.8338 & 0.4359 & 0.3873 & 2.0075 & 0.0657 \end{pmatrix}.$$

The unique optimal approximation centrosymmetric solution of Problem 2 is

$$A^* = \begin{pmatrix} 0.1508 & -1.1821 & 0.2580 & 0.8433 & -0.3736 & -0.8136 & 0.0293 & -0.5635 & 3.0517 & 0.8846 \\ -0.4766 & 0.4265 & 0.1178 & 1.1871 & 0.1878 & -0.5211 & 0.3468 & -0.6498 & 2.2080 & 0.4536 \\ -0.4341 & -1.0929 & 1.3792 & -0.4953 & -1.3551 & 0.3625 & 0.3682 & 0.2613 & 1.4391 & 0.5285 \\ 0.1325 & 0.7412 & 0.2174 & -0.1500 & -0.3800 & 1.7900 & 0.8600 & 0.2651 & 4.7715 & 0.9564 \\ -1.7722 & -3.4805 & -0.2438 & 0.5700 & -0.6950 & -0.1050 & 0.7200 & -0.7233 & 6.3473 & 1.8046 \\ 1.8046 & 6.3473 & -0.7233 & 0.7200 & -0.1050 & -0.6950 & 0.5700 & -0.2438 & -3.4805 & -1.7722 \\ 0.9564 & 4.7715 & 0.2651 & 0.8600 & 1.7900 & -0.3800 & -0.1500 & 0.2174 & 0.7412 & 0.1325 \\ 0.5285 & 1.4391 & 0.2613 & 0.3682 & 0.3625 & -1.3551 & -0.4953 & 1.3792 & -1.0929 & -0.4341 \\ 0.4536 & 2.2080 & -0.6498 & 0.3468 & -0.5211 & 0.1878 & 1.1871 & 0.1178 & 0.4265 & -0.4766 \\ 0.8846 & 3.0517 & -0.5635 & 0.0293 & -0.8136 & -0.3736 & 0.8433 & 0.2580 & -1.1821 & 0.1508 \end{pmatrix}.$$

We also have $A_C^*(4) = A_0$. Above example proved that Algorithm 1 is feasible. Furthermore, we also have

$$\|A^* - \hat{A}\| = 21.1711.$$

5 Conclusion

In this paper, we have studied the left and right I EVP for generalized centrosymmetric matrices. We have proved the necessary and sufficient conditions of Problem 1, which is discussed in Section 2. We also expressed the general solution matrix of Problem 1. For any arbitrary $\hat{A} \in R^{n \times n}$, we have obtained a unique solution $A^* \in CSR^{n \times n}$ for Problem 2 which is discussed in Section 2. We have proposed an algorithm for finding the best approximation solution for generalized centrosymmetric matrices. A numerical experiment proves the effectiveness of results of this article.

Acknowledgment. The authors express their hearty thanks and gratefulness to all those scientists whose masterpieces have been consulted during the preparation of the present research article. We are also thankful and grateful to all reviewers and Editor in Chief of Applied Mathematics E-Notes whose valuable comments have improved this article.

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