

The Re-nnd Definite Solutions of the Matrix Equation $AXB = C$ in Minkowski Space \mathcal{M}

*D. Krishnaswamy** and *G. Punithavalli†*

*Department of Mathematics, †Mathematics Wing, DDE
 Annamalai University, Annamalainagar, India

*e_mail: krishna-swamy2004@yahoo.co.in

†e_mail: punithavarman@gmail.com

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Abstract. In this paper, we first consider the Matrix equation $AXA^{\sim} = C$, where $A \in C^{n \times m}$, $C \in C^{n \times n}$ and establish necessary and sufficient conditions for the existence of Re-nnd solutions. Further, we determine the necessary and sufficient conditions for the existence of Re-nnd solutions of the equation $AXB = C$ in terms of Minkowski inverses.

Keywords: Re-nnd solutions, Matrix equation, generalized inverse.

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1. Introduction

We shall deal with $C^{n \times m}$ the space of complex n -tuples. We shall index the components of a complex vector in C^n from 0 to $n-1$. That is $u = (u_0, u_1, u_2, \dots, u_{n-1})$. Let G be the Minkowski metric tensors defined by $Gu = (u_0, -u_1, -u_2, \dots, -u_{n-1})$. Clearly the Minkowski metric matrix.

$$G = \begin{bmatrix} 1 & 0 \\ 0 & -I_{n-1} \end{bmatrix} \text{ satisfies } G = G^* \text{ and } G^2 = I_n. \quad (1)$$

The Minkowski inner product on C^n is defined by $(u, v) = \langle u, Gv \rangle$ where $\langle \cdot, \cdot \rangle$ denotes the conventional Hilbert (unitary) space inner product. A space with Minkowski inner product is called a Minkowski space denoted as \mathcal{M} .

For $A \in C^{m \times n}$, let $R(A)$, $rk(A)$ and A^* denote the range space, null space, rank of A and the conjugate transpose of A respectively. I_n denotes the unit matrix of order n . For $A \in C^{m \times n}$, $X, Y \in C^n$ using (1) we get.

$$(AX, Y) = [AX, GY] = [X, A^*GY] = [X, G[GA^*G]Y] = [X, G A^{\sim} Y] = (X, A^{\sim} Y).$$

The Matrix $A^{\sim} = GA^*G$ is called the Minkowski adjoint of A in \mathcal{M} , where A^* is the usual Hermitian adjoint of A . It is well known that for $A \in C^{n \times n}$, $rk(AA^*) = rk(A^*A) =$

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$rk(A)$ and in general $rk(AA^{\sim}) \neq rk(A^{\sim}A) \neq rk(A)$. Naturally we call a matrix $A \in C^{n \times n}$ is m -symmetric in Minkowski space \mathcal{M} if $A^{\sim} = A$. From the definition $A^{\sim} = GA^*G$, we have the following equivalence proved in [9].

A is m -symmetric iff AG is Hermitian iff GA is Hermitian. (2)

A is m -symmetric iff $(AX, X) = (X, A^{\sim}X)$, for every $X \in C^n$ (3)

The Hermitian part of X is defined as $H(X) = \frac{1}{2}(X + X^*)$. We say that X is Re-nnd if $H(X) \geq 0$ and X is Re-pd if $H(X) > 0$. The Hermitian part of X is defined as $H(X) = \frac{1}{2}(GXG + X^{\sim})$ in Minkowski space \mathcal{M} . We will say that X is Re-nnd if $H(X) \geq 0$ and X is Re-pd if $H(X) > 0$.

2. Preliminaries

Definition 2.1. For $A \in C^{m \times n}$, A^g is said to be a generalized inverse (g-inverse) of A if

$$AA^gA = A \quad (4)$$

Definition 2.2. For $A \in C^{m \times n}$, A^r is said to be a reflexive g-inverse of A if

$$AA^rA = A \text{ and } A^rAA^r = A^r \quad (5)$$

Definition 2.3. For $A \in C^{m \times n}$, the Moore-penrose inverse of A denoted as A^+ is the unique solution of the equations $AXA = A$, $XAX = X$, AX and XA are Hermitian.

The theory of generalized inverses of a matrix plays a fundamental role in solving matrix equations (refer: [3,10]). By using g-inverse, Re-n.n.d solutions to the matrix equations $AXB = C$ has been studied by many researchers([5,6,8,11-16,18]) and for reflexive solutions are determined in [4]. Consistency of matrix equations $AXA^* = B$ are discussed involving g-inverses in [2,7,17]. Here, we have made a similar study, by using Minkowski inverse of a matrix in Minkowski space \mathcal{M} . Let us recall the corresponding generalized inverse of a matrix in Minkowski space \mathcal{M} in the following:

Definition 2.4. A^n is a right (left) normalized g-inverse of A if $AA^nA = A$ and $A^nAA^n = A^n$ and AA^n is m -symmetric (A^nA is m -symmetric).

Definition 2.5. A^m is the Minkowski inverse of A if $AA^mA = A$, $A^mAA^m = A^m$, AA^m and A^mA are m -symmetric.

Since the Minkowski inverse A^m is also a g-inverse of A , we have the following:

Theorem 2.6([10]). A necessary and sufficient condition for the equation $AXB = C$ to have a solution is $AA^mCB^mB = C$, in which case the general solution is $X = A^mCB^m + Y - A^mAYBB^m$, where Y is arbitrary.

3. Results

In [1], equivalent conditions for a block matrix to be nnd are determined by using generalized inverses of a matrix. Here, we shall prove a similar result for a block m -symmetric matrix to be nnd by using Minkowski inverse.

Lemma 3.1. [9] Let $A, B \in C^{m \times n}$ in \mathcal{M} , then $N(A^*) \subseteq N(B^*)$ if and only if $N(\tilde{A}) \subseteq N(\tilde{B})$.

Theorem 3.2. Let $M \in C^{(n+m) \times (n+m)}$ be an m-symmetric matrix given by

$$M = \begin{bmatrix} A & B \\ \tilde{B} & D \end{bmatrix}$$

where $A \in C^{n \times n}$ and $D \in C^{m \times m}$. Then $M \geq 0$ if and only if $A \geq 0, AA^m B = B, D - \tilde{B}^m A^m B \geq 0$.

Proof: Let us partition G in conformity with that of M as $G = \text{diag}\{G_1, G_2\}$, where G_1 and G_2 are metric tensors of order n and m respectively. Since M is m-symmetric, by equation (2) GM and MG are Hermitian block matrices. $M \geq 0$ if and only if $GM \geq 0$. Now by applying Theorem 1 of [1] for GM we have, $M \geq 0$ if and only if $GM \geq 0$ if and only if $A \geq 0, AA^m B = B$ and $D - \tilde{B}^m A^m B \geq 0$. Hence the Theorem.

Next, we give necessary and sufficient conditions for the matrix equation $AX = B$ to have a Re-nnd solution X, where A and B are given matrices of suitable size and presents a possible explicit expression for X in Minkowski space \mathcal{M} .

Theorem 3.3. Let $A \in C^{n \times m}, B \in C^{n \times m}$. There exists a Re-nnd matrix $X \in C^{m \times m}$ satisfying $AX = B$ if and only if $AA^m B = B$ and $A\tilde{B}$ is Re-nnd.

Proof: $A \in C^{n \times m}, B \in C^{n \times m}$, there exists a Re-nnd Matrix $X \in C^{m \times m}$ satisfying $AX = B$, $AX = B$ implies that $X = A^m B$. Therefore $AA^m B = B$. Next to show that $A\tilde{B}$ is Re-nnd.

$$A\tilde{B} = A(A X)^{\sim} = A X^{\sim} \tilde{A} = (\tilde{A})^{\sim} X^{\sim} \tilde{A} = (AX \tilde{A})^{\sim} \geq 0.$$

In the other direction let us suppose that $AA^m B = B$ and $A\tilde{B}$ is Re-nnd. Now to show that $AX = B$ for any Re-nnd matrix $X \in C^{m \times m}$

$$\begin{aligned} AX &= A(X_0 + (I - A^m A)Y(I - A^m A)) \\ &= AX_0 + (AY - AA^m AY)(I - A^m A) \\ &= AX_0 + (AY - AY)(I - A^m A) \\ &= AX_0 \\ AX &= B \text{ where } X_0 \text{ is a solution.} \end{aligned}$$

Our main aim is to generalize these results to the equation $AXB = C$ and to present a general form of Re-nnd solutions of it. First we will consider the equation.

$$AX\tilde{A} = C \tag{6}$$

and find necessary and sufficient conditions for the existence of Re-nnd solutions. The next auxiliary result presents a general form of a solution X of (6) which satisfies $H(X) = 0$.

Lemma 3.4. If $A \in C^{n \times m}$, then $X \in C^{m \times m}$ is a solution of the equation

$$AX\tilde{A} = 0 \tag{7}$$

which satisfies $H(X) = 0$ if and only if

$$X = W(I - A^m A) - (I - A^m A)W^{\sim} \tag{8}$$

for some $W \in C^{m \times m}$.

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Proof: Denote $r = \text{rank}(A)$. Let us suppose that X is a solution of the equation $AXA \sim = 0$ and $H(X) = 0$. Using a singular value decomposition of $A = U \sim \text{Diag}(D, 0)V$, where $U \in C^{n \times n}$, $V \in C^{m \times m}$ are unitary and $D \in C^{r \times r}$ is an invertible matrix. We have that $A^m = V \sim \text{Diag}(D^{-1}, 0)U$ and

$$X = V \sim \begin{bmatrix} x_1 & x_2 \\ x_3 & x_4 \end{bmatrix} V,$$

for some $X_1 \in C^{r \times r}$ and $X_4 \in C^{(m-r) \times (m-r)}$.

From $AXA \sim = 0$ we get that $X_1 = 0$ and by $H(X) = 0$, that $X_3 = -X_2 \sim$ and $H(X_4) = 0$.

Hence $X = V \sim \begin{bmatrix} 0 & x_2 \\ -x_2 & x_4 \end{bmatrix} V$. Taking into account that $H(X_4) = 0$, for

$W = V \sim \begin{bmatrix} I & x_2 \\ 0 & x_{4/2} \end{bmatrix} V$, we have that $X = W(I - A^m A) - (I - A^m A)W \sim$. In the other

direction we have to check that for arbitrary $W \in C^{m \times m}$, X defined by $X = W(I - A^m A) - (I - A^m A)W \sim$ is a solution of the equation $AXA \sim = 0$. That is

$$\begin{aligned} AXA \sim &= A[W(I - A^m A) - (I - A^m A)W \sim]A \sim \\ &= A[W - WA^m A - W \sim + A^m A W \sim]A \sim \\ &= AWA \sim - AWA^m A A \sim - AW \sim A \sim + AA^m A W \sim A \sim \\ &= AWA \sim - AWA \sim - AW \sim A \sim + AW \sim A \sim \\ AXA \sim &= 0 \end{aligned}$$

$$\begin{aligned} H(X) &= \frac{1}{2} [GXG + X \sim] \\ &= \frac{1}{2} [G[W(I - A^m A) - (I - A^m A)W \sim]G + [W(I - A^m A) - (I - A^m A)W \sim]] \sim \\ &= \frac{1}{2} [G[W - WA^m A] - [W \sim - A^m A W \sim]]G + [W - WA^m A - W \sim + A^m A W \sim]] \sim \\ &= \frac{1}{2} [G[W - W] - [W \sim - W \sim]]G + [W - W - W \sim + W \sim]] \sim \end{aligned}$$

$H(X) = 0$.

Theorem 3.5. Let $A \in C^{n \times m}$, $C \in C^{n \times n}$ be given matrices such that the equation (6) is consistent and let $r = \text{rank}H(C)$. There exists a Re-nnd solution of the equation(6) if and only if C is Re-nnd. In this case the general Re-nnd solution is given by

$$X = A^{m^m} C(A^{m^m}) \sim + (I - A^m A)U U \sim (I - A^m A) \sim + W(I - A^m A) - (I - A^m A)W \sim \quad (9)$$

$$\text{with } A^{m^m} = A^m + (I - A^m A)Z((H(C))^{\frac{1}{2}})^m \quad (10)$$

where A^m , $(H(C))^{\frac{1}{2}}$ are arbitrary but fixed Minkowski inverse of A and $(H(C))^{\frac{1}{2}}$ respectively $Z \in C^{m \times n}$, $U \in C^{m \times (m-r)}$, $w \in C^{m \times m}$ are arbitrary matrices.

Proof : If X is Re-nnd solution of the equation $AH(X)A^{\sim} = H(C) \geq 0$. In the other direction, if C is Re-nnd, then $X_0 = A^m C (A^m)^{\sim}$ is Re-nnd solution of the equation (6).

$$\begin{aligned} AX_0 A^{\sim} &= A[A^m C (A^m)^{\sim}]A^{\sim} \\ &= AA^m C (A^m)^{\sim} A^{\sim} \\ &= AA^m C (A^m)^{\sim} A^{\sim} \\ AX_0 A^{\sim} &= C. \end{aligned}$$

Let us prove that a representation of the general Re-nnd solution is given by (9). If X is defined by (9), then X is Re-nnd and $AXA^{\sim} = AA^m C (A^m)^{\sim} = C$. If X is an arbitrary Re-nnd solution of (6), then $H(X)$ is an m -symmetric non-negative definite solution of the equation $AZA^{\sim} = H(C)$, so by Theorem 1 of [7],

$$H(X) = A^{mmm} H(C) (A^{mm})^{\sim} + (I - A^m A) U U^{\sim} (I - A^m A)^{\sim},$$

where A^{mmm} is given by (10), for some $Z \in C^{m \times n}$ and $U \in C^{m \times (m-r)}$.

Note that $H(X) = H((A^{mm})^{\sim} C (A^{mm})^{\sim}) + (I - A^m A) U U^{\sim} (I - A^m A)^{\sim}$,

implying $X = A^{mm} C (A^{mm})^{\sim} + (I - A^m A) U U^{\sim} (I - A^m A)^{\sim} + Z$, where $H(Z) = 0$ and $AZA^{\sim} = 0$. Using lemma 3.4, we have that $Z = W(I - A^m A) - (I - A^m A)W$, for some $W \in C^{m \times n}$. Hence we get that X has a representation as in (9).

Now let us consider the equation

$$AXB = C \quad (11)$$

where $A \in C^{n \times m}$, $B \in C^{m \times n}$ and $C \in C^{n \times n}$ are given matrices and find necessary and sufficient conditions for the existence of a Re-nnd solution. Without loss of generality we may assume that $n = m$ and the matrices A and B are both non-negative definite.

This follows from the fact that whenever $AXB = C$ is solvable then X is a solution of that equation if and only if X is a solution of the equation $A^{\sim} X B B^{\sim} = A^{\sim} C B^{\sim}$. Hence from now on, we assume that A and B are non-negative definite matrices from the space $C^{n \times n}$. The following theorem presents necessary and sufficient conditions for the equation $AXB = C$ to have a Re-nnd solution.

Theorem 3.6. Let $A, B, C \in C^{n \times n}$ be given matrices such that equation (11) is solvable. Then, there exists a Re-nnd solution of (11) if and only if

$$T = B(A + B)^m C (A + B)^m A \quad (12)$$

is Re-nnd, where $(A + B)^m$ is the Minkowski inverse of $A + B$. In this case a general Re-nnd solution is given by

$$\begin{aligned} X &= (A+B)^{mm} (C+Y+Z+W)((A+B)^{mm})^{\sim} + (I - (A+B)^m(A+B)) U U^{\sim} (I - (A+B)^m(A+B))^{\sim} \\ &\quad + Q(I - (A+B)^m(A+B)) - (I - (A+B)^m(A+B)) Q^{\sim}. \end{aligned} \quad (13)$$

where Y, Z, W , are arbitrary solutions of the equations

$$Y(A+B)^m B = C(A+B)^m A, A(A+B)^m Z = B(A+B)^m C, A(A+B)^m W(A+B)^m B = T, \quad (14)$$

such that $C + Y + Z + W$ is Re-nnd, $(A + B)^m$ is defined by

$$(A + B)^{mm} = (A + B)^m + (I - (A+B)^m(A + B)) P ((H(C + Y + Z + W))^{\frac{1}{2}})^m,$$

where $U \in C^{m \times (n-r)}$, $Q \in C^{n \times n}$, $P \in C^{n \times n}$ are arbitrary, $r = \text{rank}(C + Y + Z + W)$.

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Proof: Denote by

$$E = (A + B)^m B, F = C(A + B)^m A, K = A(A + B)^m, L = B(A + B)^m C.$$

Now equations (14) are equivalent to

$$YE = F, KZ = L, KWE = T. \quad (15)$$

Using (4) and the fact E is invertible in \mathcal{M} and $E^m = B^m(A+B)$, we have that

$$\begin{aligned} FE^m E &= C(A+B)^m AB^m (A+B)(A+B)^m B \\ &= C(A+B)^m AB^m B \\ &= C(A+B)^m A \\ &= F \end{aligned}$$

Therefore $FE^m E = F$, which implies that the equation $YE = F$ is consistent. In a similar way, we can prove that the other two equations from(15) are consistent. Furthermore,

$T \sim = F \sim E = KL \sim$ is Re-nnd which implies by Theorem 3.4, that the first two equations from(4) have Re-nnd solutions. Now suppose that the equation (11) has a Re-nnd solution X . Then

$$\begin{aligned} H(T) &= H(B(A+B)^m AXB(A+B)^m A) \\ &= (B(A+B)^m A)H(X)(B(A+B)^m A) \sim \geq 0 \end{aligned}$$

Conversely, Let T be Re-nnd. We can check that

$$X_0 = (A+B)^m (C+Y+Z+W)(A+B)^m \quad (16)$$

is a solution of the equation(11) where Y, Z, W are arbitrary solutions of the equations(15). This follows from

$$\begin{aligned} AX_0 B &= (A+B)(A+B)^m C(A+B)^m (A+B) \\ &= (A+B) (A+B)^m AA^m CB^m B(A+B)^m (A+B) = AA^m CB^m B \\ AX_0 B &= C \end{aligned}$$

Now we have to prove that for some choice of Y, Z, W matrix $C+Y+Z+W$ is Re-nnd which would imply that X_0 is Re-nnd.

Let

$$\begin{aligned} Y &= FE^m - (FE^m) \sim + (E^m \sim F \sim EE^m + (I-EE^m) \sim (I-EE^m)), \\ Z &= K^m L - (K^m L) \sim + K^m KL \sim (K^m) \sim + (I-K^m K)Q(I-K^m K), \\ W &= K^m TE^m - (I-K^m K)S - S(I-EE^m), \end{aligned}$$

where $Q = (C \sim - K^m T \sim E^m) (C \sim - K^m T \sim E^m) \sim$ and $S = K^m KC \sim + C \sim EE^m$. Obviously Y, Z, W are the solutions of the equations (15) and

$$\begin{aligned} H(Y) &= (E^m) \sim H(T) E^m + (I-EE^m) \sim (I-EE^m), \\ H(Z) &= K^m H(T) (K^m) \sim + (I-K^m K)H(Q)(I-K^m K) \sim, \\ H(W) &= K^m TE^m + (E^m) \sim T \sim (K^m) \sim - H(C \sim EE^m + K^m KC \sim 2K^m T \sim E^m). \end{aligned}$$

Using $K^m KK^m T \sim E^m = K^m KK^m KL \sim E^m$

$$\begin{aligned} &= K^m KL \sim E^m \\ &= K^m T \sim E^m, \end{aligned}$$

$$K^m T \sim E^m EE^m = K^m F \sim EE^m EE^m = K^m F \sim EE^m = K^m T \sim E^m,$$

$$KC^{\sim} E = KL^{\sim} = T^{\sim}.$$

We compute,

$$H(C+Y+Z+W) = ((E^m)^{\sim} + K^m) H(T) ((E^m)^{\sim} + K^m)^{\sim} + [(I - EE^m)^{\sim} (I - K^m K)] D (I - EE^m (I - K^m K)^{\sim}),$$

where

$$D = \begin{bmatrix} I & C - (E^m)^{\sim} T (K^m)^{\sim} \\ C^{\sim} - K^m T^{\sim} E^m & H(Q) \end{bmatrix}$$

By Theorem 3.2, it follows that D is non-negative definite. So $H(C+Y+Z+W) \geq 0$.

Hence, with such a choice of Y, Z, W it can be seen that X_0 defined by (16) is Re-nnd solutions of (11). So we proved the sufficient part of the theorem.

Let X be an arbitrary Re-nnd solutions of (11). It is evident that $Y=AXA$, $Z=BXB$ and $W=BXA$ are solutions of (15), and that $(A+B)X(A+B) = C+Y+Z+W$ is Re-nnd. Now, using Theorem 3.5, we get that X has the representation (13). Let us mention that, if we apply Theorem 3.6 to the equation

$$AX = C \tag{17}$$

We get as corollary for the Theorem 4.4 in [8].

Note that if the equation $AX = C$ is consistent then X is a solution of it if and only if $A^{\sim}AX = A^{\sim}C$. By Theorem 3.6, we get that there exists a Re-nnd solution of the equation $AX = C$ if and only if

$$T = (A^{\sim}A + I)^{-1} A^{\sim}C (A^{\sim}A + I)^{-1} A^{\sim}A$$

is Re-nnd. Note that in this case $(I + A^{\sim}A)$ is invertible matrix. Let us prove that T is Re-nnd if and only if CA^{\sim} is Re-nnd. By

$$(A^{\sim}A + I)^{-1} A^{\sim}A = A^{\sim}A (A^{\sim}A + I)^{-1}$$

we have that

$$T = (A^{\sim}A + I)^{-1} A^{\sim} (CA^{\sim})^{\sim} ((A^{\sim}A + I)^{-1} A^{\sim})^{\sim},$$

That is

$$H(T) = ((A^{\sim}A + I)^{-1} A^{\sim}) H(CA^{\sim}) ((A^{\sim}A + I)^{-1} A^{\sim})^{\sim}$$

From the last equality, $H(CA^{\sim}) \geq 0$ implies that $H(T) \geq 0$.

Now, suppose that $H(T) \geq 0$, then, by the consistence of the equation $AX = C$, it follows that $AA^{\dagger}C = C$ which implies that

$$(A^{\dagger})^{\sim} (A^{\sim}A + I) T ((A^{\dagger})^{\sim} (A^{\sim}A + I))^{\sim} = (A^{\dagger})^{\sim} A^{\sim} C A^{\dagger} A A^{\dagger} = A A^{\dagger} C A^{\sim} = C A^{\sim}$$

That is $H(CA^{\sim}) = ((A^{\dagger})^{\sim} (A^{\sim}A + I)) H(T) ((A^{\dagger})^{\sim} (A^{\sim}A + I))^{\sim} \geq 0$.

4. Conclusion

In this paper we consider some special cases and give a complete characterization of the set of Re-nnd solution of $AXA^{\sim} = C$. The necessary and sufficient conditions for the existence of Re-nnd solutions of the equation $AXB = C$ in Minkowski space \mathcal{M} is determined.

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