

ON THE MINIMUM PROPERTY OF THE PSEUDO κ -CONDITION NUMBER FOR A LINEAR OPERATOR*

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Abstract

It is well known that the κ -condition number of a linear operator is a measure of ill condition with respect to its generalized inverses and a relative error bound with respect to the generalized inverses of operator T with a small perturbation operator E , namely,

$$\frac{\|(T+E)^+ - T^+\|}{\|T^+\|} \leq \frac{\kappa(T) \frac{\|E\|}{\|T\|}}{1 - \kappa(T) \frac{\|E\|}{\|T\|}},$$

where $\kappa(T) = \|T\| \cdot \|T^+\|$. The problem is whether there exists a positive number $\mu(T)$ independent of E but dependent on T such that the above relative error bound holds and $\mu(T) < \kappa(T)$.

In this paper, an answer is given to this problem. The main result is

Theorem. Let X, Y be two Banach spaces, $T, E \in B[X, Y]$ and $\|E\| \cdot \|T^+\| < 1$. Suppose

$$\frac{\|(T+E)^+ - T^+\|}{\|T^+\|} \leq \mu(T) \frac{\|E\|}{\|T\|}.$$

Then $\kappa(T) \leq \mu(T)$, where $\mu(T)$ is a positive number independent of E but dependent on T and $(I_Y + ET^+)^{-1}(T+E)$ maps $\mathcal{N}(T)$ into $\mathcal{R}(T)$. This theorem shows that $\kappa(T)$ is minimum in the above sense.

§ 1. Introduction

In [1], the author showed the minimum property of ω -condition number for a linear operator, and extended the results of [2]. The results of [1] are only related to the relative error bound of an inverse linear operator with a small perturbation operator, or the relative error bound of the a regular solution of linear equations with small perturbation.

In this paper, we will discuss the relative error bound of a generalized inverse of a linear operator from a Banach space to another Banach space and a generalized solution of linear equations whose operator has a small perturbation. In addition, we will show the minimum property of the pseudo κ -condition number. The results are very extensive and the results of [1] and [2] are the obvious corollaries.

§ 2. Generalized Inverses of a Linear Operator in a Banach Space

In general, the letters X, Y denote the Banach space, $B[X, Y]$ is the Banach space consisting of all bounded linear operators from X into Y , $\mathcal{D}(T)$ and $\mathcal{R}(T)$ denote the domain and range of T respectively, and $\mathcal{N}(T)$ denotes the null of T .

* Received August 14, 1985.

We assume that the closed subspace $\mathcal{N}(T)$ of X has a topological complement $\mathcal{N}(T)^\circ$ and the closed subspace $\overline{\mathcal{R}(T)}$ of Y has a topological complement $\overline{\mathcal{R}(T)}^\circ$, namely

$$X = \mathcal{N}(T) \oplus \mathcal{N}(T)^\circ; \quad Y = \overline{\mathcal{R}(T)} \oplus \overline{\mathcal{R}(T)}^\circ.$$

In this case, $\mathcal{N}(T)$ and $\overline{\mathcal{R}(T)}$ are closed, however a closed subspace does not necessarily have a topological complement. A subspace $\mathcal{N}(T)$ ($\overline{\mathcal{R}(T)}$) has a topological complement if and only if there exists a projector $P(Q)$ of $X(Y)$ onto $\mathcal{N}(T)$ ($\overline{\mathcal{R}(T)}$), i.e., $PX = \mathcal{N}(T)$ ($QY = \overline{\mathcal{R}(T)}$), see [7]. Nashed pointed out that if the decompositions

$$X = \mathcal{N}(T) \oplus \mathcal{N}(T)^\circ; \quad Y = \overline{\mathcal{R}(T)} \oplus \overline{\mathcal{R}(T)}^\circ$$

exist, then there exists uniquely the generalized inverse $T^+ \equiv T_{P,Q}^+$ ($T_{P,Q}^+$ implies that the operator T^+ depends on the projectors P and Q) such that

$$\begin{cases} \mathcal{D}(T^+) = \overline{\mathcal{R}(T)} \oplus \overline{\mathcal{R}(T)}^\circ; \quad \mathcal{N}(T^+) = \overline{\mathcal{R}(T)}^\circ, \\ \mathcal{R}(T^+) = \mathcal{N}(T)^\circ; \quad TT^+T = T; \quad T^+TT^+ = T^+ \text{ on } \mathcal{D}(T^+), \\ T^+T = I - P; \quad TT^+ = Q|_{\mathcal{D}(T^+)}, \end{cases} \quad (1)$$

where $Q|_{\mathcal{D}(T^+)}$ is the restriction of Q on $\mathcal{D}(T^+)$. T^+ is bounded if and only if $\mathcal{R}(T)$ is closed in Y . In this paper, we consider the case that $\mathcal{R}(T)$ is closed; then we have obviously

$$\begin{cases} X = \mathcal{N}(T) \oplus \mathcal{N}(T)^\circ; \quad Y = \mathcal{R}(T) \oplus \mathcal{R}(T)^\circ, \\ \mathcal{D}(T^+) = Y; \quad \mathcal{N}(T^+) = \mathcal{R}(T)^\circ, \\ \mathcal{R}(T^+) = \mathcal{N}(T)^\circ, \end{cases} \quad (2)$$

$$\begin{cases} TT^+T = T; \quad T^+TT^+ = T^+, \\ T^+T = P_{\mathcal{N}(T)^\circ}; \quad TT^+ = P_{\mathcal{R}(T)}. \end{cases} \quad (3)$$

From (3) we can obtain easily

$$\begin{cases} T^+P_{\mathcal{R}(T)} = T^+; \quad P_{\mathcal{N}(T)^\circ}T^+ = T^+, \\ TP_{\mathcal{N}(T)^\circ} = T; \quad P_{\mathcal{R}(T)}T = T. \end{cases} \quad (4)$$

In the following section, we consider the case that the perturbation $S = T + E$ of T has a generalized inverse and estimate the error bound between S^+ and T^+ . We suppose that $y_0 \in Y$, $y_0 = y_1 + y_2$ and $\|y_0\| = 1$ imply $\|y_1\| \leq 1$.

§ 3. The Minimum Property of the Pseudo κ -Condition Number

Lemma 1. Let $T \in B[X, Y]$ and suppose $X = \mathcal{N}(T) \oplus \mathcal{N}(T)^\circ$ and $Y = \mathcal{R}(T) \oplus \mathcal{R}(T)^\circ$. Let $T_{\mathcal{N}(T)^\circ, \mathcal{R}(T)^\circ}^+$ be the generalized inverses of T with respect to these decompositions. Let $E \in B[X, Y]$ and $S = T + E$. Suppose

$$\|ET^+\| < 1 \quad (5)$$

and

$$(I_Y + ET^+)^{-1}S \text{ maps } \mathcal{N}(T) \text{ into } \mathcal{R}(T). \quad (6)$$

Then

$$X = \mathcal{N}(S) \oplus \mathcal{R}(T^+); \quad Y = \mathcal{R}(S) \oplus \mathcal{N}(T^+)$$

and