

# The Symmetric and Antipersymmetric Solutions of the Matrix Equation

## $A_1X_1B_1 + A_2X_2B_2 + \dots + A_lX_lB_l = C$ and Its Optimal Approximation

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**Abstract**—A matrix  $A = (a_{ij}) \in R^{n \times n}$  is said to be symmetric and antipersymmetric matrix if  $a_{ij} = a_{ji} = -a_{n-j+1, n-i+1}$  for all  $1 \leq i, j \leq n$ . Peng gave the bisymmetric solutions of the matrix equation  $A_1X_1B_1 + A_2X_2B_2 + \dots + A_lX_lB_l = C$ , where  $[X_1, X_2, \dots, X_l]$  is a real matrices group. Based on this work, an adjusted iterative method is proposed to find the symmetric and antipersymmetric solutions of the above matrix equation. When the matrix equation is consistent, for any initial symmetric and antipersymmetric matrix group  $[X_1^{(0)}, X_2^{(0)}, \dots, X_l^{(0)}]$ , the least norm symmetric and antipersymmetric solution group can be obtained. In addition, for a given symmetric and antipersymmetric matrix group  $[\bar{X}_1, \bar{X}_2, \dots, \bar{X}_l]$ , the optimal approximation symmetric and antipersymmetric solution group can be obtained. Given numerical examples show that the iterative method is efficient.

**Index Terms**—Iterative method, Matrix equation, Symmetric and antipersymmetric, Least-norm solution group, Optimal approximation solution

### I. INTRODUCTION

A Matrix  $A = (a_{ij}) \in R^{n \times n}$  is said to be symmetric and antipersymmetric matrix if  $a_{ij} = a_{ji} = -a_{n-j+1, n-i+1}$  for all  $1 \leq i, j \leq n$ . Let  $R^{m \times n}$ ,  $SR^{n \times n}$  and  $SA^n$  denote the set of  $m \times n$  real matrices,  $n \times n$  real symmetric matrices and  $n \times n$  real symmetric and antipersymmetric matrices respectively.  $S_n (S_n = (e_n, e_{n-1}, \dots, e_1))$  denotes the  $n \times n$  reverse unit matrix ( $e_i$  denotes  $i$ th column of  $n \times n$  unit matrix). The superscripts  $T$  represents the transpose of a matrix. In space  $R^{m \times n}$ , we define inner products as:  $\langle A, B \rangle = \text{trace}(B^T A)$  for all  $A, B \in R^{m \times n}$ . Then the norm of  $A$  generated by this inner product is Frobenius norm and denoted by  $\|A\|$ .

**Problem I.** (See [1]) Given  $A_i \in R^{p \times n_i}, B_i \in R^{n_i \times q} (i = 1, 2, \dots, l)$  and  $C \in R^{p \times q}$ , find matrix group  $[X_1, X_2, \dots, X_l]$  with  $X_i \in SA^{n_i}, i = 1, 2, \dots, l$ , such that

$$A_1X_1B_1 + A_2X_2B_2 + \dots + A_lX_lB_l = C. \quad (1)$$

**Problem II.** (See [2]) When Problem I is consistent, let  $S_E$  denote its solution group set, for given matrix group  $[\bar{X}_1, \bar{X}_2, \dots, \bar{X}_l]$  with  $\bar{X}_i \in SA^{n_i} (i = 1, 2, \dots, l)$ , find

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$[\widehat{X}_1, \widehat{X}_2, \dots, \widehat{X}_l] \in S_E$  with  $\widehat{X}_i \in SA^{n_i}$ , such that

$$\begin{aligned} & \| \widehat{X}_1 - \bar{X}_1 \|^2 + \| \widehat{X}_2 - \bar{X}_2 \|^2 + \dots + \| \widehat{X}_l - \bar{X}_l \|^2 \\ &= \min_{[X_1, X_2, \dots, X_l] \in S_E} [\| X_1 - \bar{X}_1 \|^2 + \| X_2 - \bar{X}_2 \|^2 \\ &+ \dots + \| X_l - \bar{X}_l \|^2]. \end{aligned} \quad (2)$$

In [3], an iterative method is constructed to find the bisymmetric solutions of matrix equation  $A_1X_1B_1 + A_2X_2B_2 + \dots + A_lX_lB_l = C$ , where  $[X_1, X_2, \dots, X_l]$  is real matrices group. In this paper, by adjusting the algorithm in [3], we can find symmetric and antipersymmetric solutions of the above matrix equation. In electricity, control theory, and processing of digital signals, symmetric and antipersymmetric matrices have wide application.

### II. ITERATIVE METHODS FOR SOLVING PROBLEM I AND II

Firstly we introduce some lemmas used to solve Problem I.

**Lemma 2.1.**(see [4]) A matrix  $X \in SA^n$  if and only if  $X = X^T = -S_n X S_n$ .

**Lemma 2.2.** Suppose that a matrix  $X \in SR^{n \times n}$ , then  $X - S_n X S_n \in SA^n$ .

**Lemma 2.3.** Suppose that  $A \in R^{n \times n}, X \in SA^n$ , then

$$\langle A, X \rangle = \left\langle \frac{1}{4} [A + A^T - S_n (A + A^T) S_n], X \right\rangle.$$

**Proof**

$$\begin{aligned} & \left\langle \frac{1}{4} [A + A^T - S_n (A + A^T) S_n], X \right\rangle \\ &= \frac{1}{4} [\langle A, X \rangle + \langle A^T, X \rangle - \langle S_n A S_n, X \rangle - \langle S_n A^T S_n, X \rangle] \\ &= \frac{1}{4} [\langle A, X \rangle + \langle A^T, X^T \rangle - \langle A, S_n X S_n \rangle - \langle A^T, S_n X S_n \rangle] \\ &= \langle A, X \rangle. \end{aligned} \quad (3)$$

Next, by adjusting the method in [3], an iterative method to obtain the symmetric and antipersymmetric solution groups of Problem I.

**Algorithm 2.1.**

**Step 1.** Input matrices  $A_i \in R^{p \times n_i}, B_i \in R^{n_i \times q}, X_i^{(0)} \in SA^{n_i \times n_i} (i = 1, 2, \dots, l)$  and  $C \in R^{p \times q}$ ;

**Step 2.** Calculate  $R_0 = C - \sum_{i=1}^l A_i X_i^{(0)} B_i$ ;

$Y_{0,i} = A_i^T R_0 B_i^T, i = 1, 2, \dots, l$ ;

$P_{0,i} = \frac{1}{4} [Y_{0,i} + Y_{0,i}^T - S_{n_i} Y_{0,i} S_{n_i} - S_{n_i} Y_{0,i}^T S_{n_i}]$ ;

$i = 1, 2, \dots, l$ ;

$k:=0$ ;

**Step 3.** If  $R_k = 0$ , then stop; else,  $k := k + 1$ ;

**Step 4.** Calculate

$$X_i^{(k)} = X_i^{(k-1)} + \frac{\|R_{k-1}\|^2}{\sum_{j=1}^l \|P_{k-1,j}\|^2} P_{k-1,i}, i = 1, \dots, l;$$

$$\begin{aligned}
 R_k &= C - \sum_{i=1}^l A_i X_i^{(k)} B_i \\
 &= R_{k-1} - \frac{\|R_{k-1}\|^2}{\sum_{j=1}^l \|P_{k-1,j}\|^2} (\sum_{i=1}^l A_i P_{k-1,i} B_i); \\
 Y_{k,i} &= A_i^T R_k B_i^T, i = 1, 2, \dots, l; \\
 P_{k,i} &= \frac{1}{4} [Y_{k,i} + Y_{k,i}^T - S_{n_i} Y_{k,i} S_{n_i} - S_{n_i} Y_{k,i}^T S_{n_i}] + \\
 &\quad \frac{\|R_{k-1}\|^2}{\|R_{k-1}\|^2} P_{k-1,i}, i = 1, 2, \dots, l;
 \end{aligned}$$

**Step 5.** goto step 3.

Similar with the discussions in [3], we need verify whether Algorithm 2.1 has the following basic properties.

**Lemma 2.4** Suppose that the sequences  $\{R_i\}$ ,  $\{P_{i,r}\} (R_i \neq 0, i = 0, 1, 2, \dots, k, r = 1, 2, \dots, l)$  are generated by Algorithm 2.1, then

$$\begin{aligned}
 \langle R_i, R_j \rangle &= 0, \sum_{r=1}^l \langle P_{i,r}, P_{j,r} \rangle = 0, \\
 (i, j &= 0, 1, 2, \dots, k, i \neq j).
 \end{aligned} \tag{4}$$

**Proof.** We verify the conclusion by induction with the method of [3].

Step 1. Show that  $\langle R_0, R_1 \rangle = 0$  and  $\sum_{r=1}^l \langle P_{0,r}, P_{1,r} \rangle = 0$ , when  $k = 1$ .

$$\begin{aligned}
 \langle R_0, R_1 \rangle &= \langle R_0, R_0 - \frac{\|R_0\|^2}{\sum_{r=1}^l \|P_{0,r}\|^2} \sum_{r=1}^l A_r P_{0,r} B_r \rangle \\
 &= \|R_0\|^2 - \frac{\|R_0\|^2}{\sum_{r=1}^l \|P_{0,r}\|^2} \sum_{r=1}^l \langle \frac{1}{4} [Y_{0,r} + Y_{0,r}^T - S_{n_r} Y_{0,r} S_{n_r} - S_{n_r} Y_{0,r}^T S_{n_r}], P_{0,r} \rangle = 0
 \end{aligned} \tag{5}$$

and

$$\begin{aligned}
 &\sum_{r=1}^l \langle P_{0,r}, P_{1,r} \rangle \\
 &= \sum_{r=1}^l \langle P_{0,r}, \frac{1}{4} [Y_{1,r} + Y_{1,r}^T - S_{n_r} Y_{1,r} S_{n_r} - S_{n_r} Y_{1,r}^T S_{n_r}] + \frac{\|R_0\|^2}{\|R_0\|^2} P_{0,r} \rangle \\
 &= \sum_{r=1}^l \langle P_{0,r}, \frac{1}{4} [Y_{1,r} + Y_{1,r}^T - S_{n_r} Y_{1,r} S_{n_r} - S_{n_r} Y_{1,r}^T S_{n_r}] \rangle + \frac{\|R_0\|^2}{\|R_0\|^2} \sum_{r=1}^l \|P_{0,r}\|^2 = 0.
 \end{aligned} \tag{6}$$

Step 2. Suppose that (4) holds when  $k = s$ , then when  $k = s + 1$ ,

$$\begin{aligned}
 &\langle R_s, R_{s+1} \rangle \\
 &= \langle R_s, R_s - \frac{\|R_s\|^2}{\sum_{r=1}^l \|P_{s,r}\|^2} \sum_{r=1}^l A_r P_{s,r} B_r \rangle \\
 &= \|R_s\|^2 - \frac{\|R_s\|^2}{\sum_{r=1}^l \|P_{s,r}\|^2} \sum_{r=1}^l \langle \frac{1}{4} [Y_{s,r} + Y_{s,r}^T - S_{n_r} Y_{s,r} S_{n_r} - S_{n_r} Y_{s,r}^T S_{n_r}], P_{s,r} \rangle = 0
 \end{aligned} \tag{7}$$

and

$$\begin{aligned}
 &\sum_{r=1}^l \langle P_{s,r}, P_{s+1,r} \rangle \\
 &= \sum_{r=1}^l \langle P_{s,r}, \frac{1}{4} [Y_{s+1,r} + Y_{s+1,r}^T - S_{n_r} Y_{s+1,r} S_{n_r} - S_{n_r} Y_{s+1,r}^T S_{n_r}] + \frac{\|R_s\|^2}{\|R_s\|^2} P_{s,r} \rangle \\
 &= \sum_{r=1}^l \langle P_{s,r}, \frac{1}{4} [Y_{s+1,r} + Y_{s+1,r}^T - S_{n_r} Y_{s+1,r} S_{n_r} - S_{n_r} Y_{s+1,r}^T S_{n_r}] \rangle + \frac{\|R_s\|^2}{\|R_s\|^2} \sum_{r=1}^l \|P_{s,r}\|^2 = 0.
 \end{aligned} \tag{8}$$

For  $j = 1, 2, \dots, s - 1$ , we have that

$$\begin{aligned}
 &\langle R_j, R_{s+1} \rangle \\
 &= \langle R_j, R_s - \frac{\|R_s\|^2}{\sum_{r=1}^l \|P_{s,r}\|^2} \sum_{r=1}^l A_r P_{s,r} B_r \rangle \\
 &= -\frac{\|R_s\|^2}{\sum_{r=1}^l \|P_{s,r}\|^2} \sum_{r=1}^l \langle \frac{1}{4} [Y_{j,r} + Y_{j,r}^T - S_{n_r} Y_{j,r} S_{n_r} - S_{n_r} Y_{j,r}^T S_{n_r}], P_{s,r} \rangle = 0
 \end{aligned} \tag{9}$$

and

$$\begin{aligned}
 &\sum_{r=1}^l \langle P_{j,r}, P_{s+1,r} \rangle \\
 &= \sum_{r=1}^l \langle P_{j,r}, \frac{1}{4} [Y_{s+1,r} + Y_{s+1,r}^T - S_{n_r} Y_{s+1,r} S_{n_r} - S_{n_r} Y_{s+1,r}^T S_{n_r}] + \frac{\|R_{s+1}\|^2}{\|R_s\|^2} \sum_{r=1}^l \langle P_{j,r}, P_{s,r} \rangle \rangle \\
 &= 0.
 \end{aligned} \tag{10}$$

From steps 1 and 2, the conclusion  $\langle R_i, R_j \rangle = 0$  and  $\sum_{r=1}^l \langle P_{i,r}, P_{j,r} \rangle = 0$  hold for all  $i, j = 0, 1, 2, \dots, k (i \neq j)$  by the principle of induction.

Next, we verify that if Problem I is consistent, for any initial symmetric and antipersymmetric matrix group  $[X_1^{(0)}, X_2^{(0)}, \dots, X_l^{(0)}]$ , the matrix group sequences  $[X_1^{(k)}, X_2^{(k)}, \dots, X_l^{(k)}]$  generated by the iterative method converge to a symmetric and antipersymmetric solution group within at most  $pq$  iterative steps in the absence of roundoff errors.

**Lemma 2.5** Suppose that Problem I is consistent, and  $[X_1^*, X_2^*, \dots, X_l^*]$  is a symmetric and antipersymmetric solution group. For any initial symmetric and antipersymmetric matrix group  $[X_1^{(0)}, X_2^{(0)}, \dots, X_l^{(0)}]$ , the sequences  $\{X_j^{(i)}\}, \{R_i\}, \{P_{i,j}\} (j = 1, 2, \dots, l)$  generated by Algorithm 2.1 satisfy

$$\sum_{j=1}^l \langle P_{i,j}, X_j^* - X_j^{(i)} \rangle = \|R_i\|^2 (i = 0, 1, 2, \dots). \tag{11}$$

**Proof.** We prove the conclusion by induction with the method in [3]. When  $i = 0$ ,

$$\begin{aligned}
 &\sum_{j=1}^l \langle P_{0,j}, X_j^* - X_j^{(0)} \rangle \\
 &= \sum_{j=1}^l \langle \frac{1}{4} [Y_{0,j} + Y_{0,j}^T - S_{n_j} Y_{0,j} S_{n_j} - S_{n_j} Y_{0,j}^T S_{n_j}], X_j^* - X_j^{(0)} \rangle = \|R_0\|^2.
 \end{aligned} \tag{12}$$

Suppose that the conclusion holds for  $i = s (s \geq 0)$ , that is,

$$\sum_{j=1}^l \langle P_{s,j}, X_j^* - X_j^{(s)} \rangle = \|R_s\|^2, \tag{13}$$

then when  $i = s + 1$ ,

$$\begin{aligned}
 &\sum_{j=1}^l \langle P_{s+1,j}, X_j^* - X_j^{(s+1)} \rangle \\
 &= \sum_{j=1}^l \langle \frac{1}{4} [Y_{s+1,j} + Y_{s+1,j}^T - S_{n_j} Y_{s+1,j} S_{n_j} - S_{n_j} Y_{s+1,j}^T S_{n_j}] - S_{n_j} Y_{s+1,j}^T S_{n_j} + \frac{\|R_{s+1}\|^2}{\|R_s\|^2} P_{s,j}, X_j^* - X_j^{(s+1)} \rangle \\
 &= \sum_{j=1}^l \langle P_{s+1,j}, X_j^* - X_j^{(s+1)} \rangle.
 \end{aligned} \tag{14}$$

By the principle of induction, the conclusion  $\sum_{j=1}^l \langle P_{i,j}, X_j^* - X_j^{(i)} \rangle = \|R_i\|^2$  holds for all  $i = 0, 1, 2, \dots$ .

**Theorem 2.1** Suppose that Problem I is consistent, then for any initial symmetric and an antipersymmetric matrix group  $[X_1^{(0)}, X_2^{(0)}, \dots, X_l^{(0)}]$ , a symmetric and an antipersymmetric solution group can be obtained within at most  $pq$  iteration steps for Algorithm 2.1.

**Theorem 2.2** Problem I is consistent if and only if there exists a nonnegative integer number  $k$ , such that  $R_k = 0$  or  $P_{k,j} \neq 0$  for some  $j \in \{1, 2, \dots, l\}$ .

The proofs of the two theorems are similar with the proofs of Theorem 2.1 and 2.2 in [3], so they are omitted. From Lemma 2.5, if there exists a nonnegative integer number  $k$  such that  $P_{k,j} = 0$  for all  $j \in \{1, 2, \dots, l\}$ , but  $R_k \neq 0$ , then Problem I is inconsistent. Hence, the solvability of Problem I can be judged automatically by Algorithm 2.1.

**Lemma 2.6** Problem I has a symmetric and antipersymmetric solution groups if and only if the following linear matrix equations is consistent

$$\begin{cases} A_1 X_1 B_1 + A_2 X_2 B_2 + \dots + A_l X_l B_l = C \\ B_1^T X_1 A_1^T + B_2^T X_2 A_2^T + \dots + B_l^T X_l A_l^T = C^T \\ A_1 S_{n_1} X_1 S_{n_1} B_1 + \dots + A_l S_{n_l} X_l S_{n_l} B_l = -C \\ B_1^T S_{n_1} X_1 S_{n_1} A_1^T + \dots + B_l^T S_{n_l} X_l S_{n_l} A_l^T = -C^T. \end{cases} \quad (15)$$

**Proof.** Suppose that Problem I has a symmetric and antipersymmetric solution group  $[Y_1, Y_2, \dots, Y_l]$ , then  $Y_i = Y_i^T = -S_{n_i} Y_i S_{n_i}$  ( $i = 1, 2, \dots, l$ ), and

$$\begin{aligned} & A_1 Y_1 B_1 + A_2 Y_2 B_2 + \dots + A_l Y_l B_l = C \\ & B_1^T Y_1 A_1^T + B_2^T Y_2 A_2^T + \dots + B_l^T Y_l A_l^T = C^T \\ & (A_1 Y_1^T B_1 + A_2 Y_2^T B_2 + \dots + A_l Y_l^T B_l)^T = C^T \\ & A_1 S_{n_1} Y_1 S_{n_1} B_1 + \dots + A_l S_{n_l} Y_l S_{n_l} B_l = \\ & \quad -(A_1 Y_1 B_1 + \dots + A_l Y_l B_l) = -C \\ & B_1^T S_{n_1} Y_1 S_{n_1} A_1^T + \dots + B_l^T S_{n_l} Y_l S_{n_l} A_l^T = \\ & \quad -(B_1^T Y_1 A_1^T + \dots + B_l^T Y_l A_l^T) = -C^T. \end{aligned} \quad (16)$$

Hence the symmetric and antipersymmetric solution group  $[Y_1, Y_2, \dots, Y_l]$  is a solution group of the linear matrix equations (15), namely, the linear matrix equations (15) is consistent.

Conversely, suppose that the linear matrix equations (15) is consistent, then there exists a matrix group  $[\bar{Y}_1, \bar{Y}_2, \dots, \bar{Y}_l]$  ( $\bar{Y}_i \in R^{n_i \times n_i}, i = 1, 2, \dots, l$ ), such that

$$\begin{cases} A_1 \bar{Y}_1 B_1 + A_2 \bar{Y}_2 B_2 + \dots + A_l \bar{Y}_l B_l = C \\ B_1^T \bar{Y}_1 A_1^T + B_2^T \bar{Y}_2 A_2^T + \dots + B_l^T \bar{Y}_l A_l^T = C^T \\ A_1 S_{n_1} \bar{Y}_1 S_{n_1} B_1 + \dots + A_l S_{n_l} \bar{Y}_l S_{n_l} B_l = -C \\ B_1^T S_{n_1} \bar{Y}_1 S_{n_1} A_1^T + \dots + B_l^T S_{n_l} \bar{Y}_l S_{n_l} A_l^T = -C^T. \end{cases} \quad (17)$$

Let  $Y_i = \frac{\bar{Y}_i + \bar{Y}_i^T - S_{n_i}(\bar{Y}_i + \bar{Y}_i^T)S_{n_i}}{4}$ , then  $Y_i \in SA^{n \times n}$ , and

$$\begin{aligned} & A_1 Y_1 B_1 + A_2 Y_2 B_2 + \dots + A_l Y_l B_l \\ &= A_1 \cdot \frac{\bar{Y}_1 + \bar{Y}_1^T - S_{n_1}(\bar{Y}_1 + \bar{Y}_1^T)S_{n_1}}{4} \cdot B_1 \\ &+ A_2 \cdot \frac{\bar{Y}_2 + \bar{Y}_2^T - S_{n_2}(\bar{Y}_2 + \bar{Y}_2^T)S_{n_2}}{4} \cdot B_2 + \dots \\ &+ A_l \cdot \frac{\bar{Y}_l + \bar{Y}_l^T - S_{n_l}(\bar{Y}_l + \bar{Y}_l^T)S_{n_l}}{4} \cdot B_l = C. \end{aligned} \quad (18)$$

Therefore,  $[Y_1, Y_2, \dots, Y_l]$  is a symmetric and antipersymmetric solution group of Problem I.

**Remark** From the proof process of Lemma 2.6, any symmetric and antipersymmetric solution groups of Problem I must be the solution groups of the linear matrix equations (15). Let  $S'_E$  denote the solution group set of the linear matrix equations (15), then  $S_E \subseteq S'_E$ , where  $S_E$  is the solution group set of Problem I. Similar with the discussions in [3], checking  $[X_1^*, X_2^*, \dots, X_l^*]$  being the least Frobenius norm symmetric and antipersymmetric solution group of problem I is equivalent to verify that  $[X_1^*, X_2^*, \dots, X_l^*]$  is the least

Frobenius norm symmetric and antipersymmetric solution group of the linear matrix equation (15).

**Lemma 2.7** (see [3]) Suppose that the consistent systems of the linear equations  $Ax = b$  has a solution  $x^* \in R(A^T)$ , the  $x^*$  is an unique least Frobenius norm solution of the systems of linear equations.

Next, we verify that if let the initial symmetric and antipersymmetric matrices be  $X_j^{(0)} = A_j^T H B_j^T + B_j H^T A_j - S_{n_j}(A_j^T H B_j^T + B_j H^T A_j)S_{n_j}, j = 1, 2, \dots, l$ , where  $H$  is arbitrary, then the symmetric and antipersymmetric solution group  $[X_1^*, X_2^*, \dots, X_l^*]$  obtained by the iterative method is the least Frobenius norm symmetric and antipersymmetric solution group.

**Theorem 2.3** Suppose that Problem I is consistent. If we choose the initial symmetric and antipersymmetric matrices  $X_j^{(0)} = A_j^T H B_j^T + B_j H^T A_j - S_{n_j}(A_j^T H B_j^T + B_j H^T A_j)S_{n_j}, j = 1, 2, \dots, l$ .  $H$  is arbitrary. Let  $X_1^{(0)} = 0, X_2^{(0)} = 0, \dots, X_l^{(0)} = 0$ , then the symmetric and antipersymmetric solution group  $[X_1^*, X_2^*, \dots, X_l^*]$  obtained by Algorithm 2.1 is the unique least Frobenius norm symmetric and antipersymmetric solution group of Problem I.

**Proof.** With the proof method in [3], in term of Theorem 2.1, if we take  $X_i^{(0)} = A_i^T H B_i^T + B_i H^T A_i - S_{n_i}(A_i^T H B_i^T + B_i H^T A_i)S_{n_i}, (i = 1, 2, \dots, l)$ , We can obtain the symmetric and antipersymmetric solution group  $[X_1^*, X_2^*, \dots, X_l^*]$  of problem I in finite iteration steps, and  $X_i^* (i = 1, 2, \dots, l)$  can be expressed as

$$X_i^* = A_i^T Y B_i^T + B_i Y^T A_i - S_{n_i}(A_i^T Y B_i^T + B_i Y^T A_i)S_{n_i}, \quad (19)$$

where  $Y \in R^{p \times q}$ . Next, we will verify that  $[X_1^*, X_2^*, \dots, X_l^*]$  is the unique least Frobenius norm symmetric and antipersymmetric solution group of Problem I. From the Remark, we only need show that  $[X_1^*, X_2^*, \dots, X_l^*]$  is the least Frobenius norm symmetric and antipersymmetric solution group of the linear matrix equation (15).

For matrix  $A \in R^{m \times n}$ , let  $\text{vec}(A)$  denote the following  $mn$ -vector containing all the entries of matrix  $A$ :

$$\text{vec}(A) = (A(:, 1)^T, A(:, 2)^T, \dots, A(:, n)^T) \in R^{mn}, \quad (20)$$

where  $A(:, i)$  denote  $i$ th column of matrix  $A$ .  $A \otimes B$  denote the Kronecker product of matrices  $A$  and  $B$ . Then linear matrix equation (15) is equivalent to the system of linear matrix equations

$$\begin{pmatrix} B_1^T \otimes A_1 & B_2^T \otimes A_2 & \dots \\ A_1 \otimes B_1^T & A_2 \otimes B_2^T & \dots \\ (B_1^T S_{n_1}) \otimes (A_1 S_{n_1}) & (B_2^T S_{n_2}) \otimes (A_2 S_{n_2}) & \dots \\ (A_1 S_{n_1}) \otimes (B_1^T S_{n_1}) & (A_2 S_{n_2}) \otimes (B_2^T S_{n_2}) & \dots \end{pmatrix} \cdot \begin{pmatrix} \text{vec}(X_1) \\ \text{vec}(X_2) \\ \vdots \\ \text{vec}(X_l) \end{pmatrix} = \begin{pmatrix} \text{vec}(C) \\ \text{vec}(C^T) \\ -\text{vec}(C) \\ -\text{vec}(C^T) \end{pmatrix}. \quad (21)$$

Noting that

$$\begin{pmatrix} \text{vec}(X_1^*) \\ \text{vec}(X_2^*) \\ \vdots \\ \text{vec}(X_l^*) \end{pmatrix} = \begin{pmatrix} \text{vec}(A_1^T Y B_1^T + B_1 Y^T A_1 - S_{n_1}(A_1^T Y B_1^T + B_1 Y^T A_1)S_{n_1}) \\ \text{vec}(A_2^T Y B_2^T + B_2 Y^T A_2 - S_{n_2}(A_2^T Y B_2^T + B_2 Y^T A_2)S_{n_2}) \\ \vdots \\ \text{vec}(A_l^T Y B_l^T + B_l Y^T A_l - S_{n_l}(A_l^T Y B_l^T + B_l Y^T A_l)S_{n_l}) \end{pmatrix}$$

$$\begin{aligned}
 &= \begin{pmatrix} B_1 \otimes A_1^T & A_1^T \otimes B_1 & (S_{n_1} B_1) \otimes (S_{n_1} A_1^T) \\ B_2 \otimes A_2^T & A_2^T \otimes B_2 & (S_{n_2} B_2) \otimes (S_{n_2} A_2^T) \\ \vdots & \vdots & \vdots \\ B_l \otimes A_l^T & A_l^T \otimes B_l & (S_{n_l} B_l) \otimes (S_{n_l} A_l^T) \\ (S_{n_1} A_1^T) \otimes (S_{n_1} B_1) & & \\ (S_{n_2} A_2^T) \otimes (S_{n_2} B_2) & & \\ \vdots & & \\ (S_{n_l} A_l^T) \otimes (S_{n_l} B_l) & & \end{pmatrix} \begin{pmatrix} \text{vec}(Y) \\ \text{vec}(Y^T) \\ -\text{vec}(Y) \\ -\text{vec}(Y^T) \end{pmatrix} \\
 &= \begin{pmatrix} B_1^T \otimes A_1 & B_1^T \otimes A_2 & \dots \\ A_1 \otimes B_1^T & A_2 \otimes B_2^T & \dots \\ (B_1^T S_{n_1}) \otimes (A_1 S_{n_1}) & (B_2^T S_{n_2}) \otimes (A_2 S_{n_2}) & \dots \\ (A_1 S_{n_1}) \otimes (B_1^T S_{n_1}) & (A_2 S_{n_2}) \otimes (B_2^T S_{n_2}) & \dots \\ B_l^T \otimes A_l & & \\ A_l \otimes B_l^T & & \\ (B_l^T S_{n_l}) \otimes (A_l S_{n_l}) & & \\ (A_l S_{n_l}) \otimes (B_l^T S_{n_l}) & & \end{pmatrix} \begin{pmatrix} \text{vec}(Y) \\ \text{vec}(Y^T) \\ -\text{vec}(Y) \\ -\text{vec}(Y^T) \end{pmatrix} \\
 &\in R \left( \begin{pmatrix} B_1^T \otimes A_1 & B_2^T \otimes A_2 \\ A_1 \otimes B_1^T & A_2 \otimes B_2^T \\ (B_1^T S_{n_1}) \otimes (A_1 S_{n_1}) & (B_2^T S_{n_2}) \otimes (A_2 S_{n_2}) \\ (A_1 S_{n_1}) \otimes (B_1^T S_{n_1}) & (A_2 S_{n_2}) \otimes (B_2^T S_{n_2}) \\ \dots & \dots \\ \dots & \dots \\ \dots & \dots \\ \dots & \dots \end{pmatrix}^T \right).
 \end{aligned}$$

Hence, from Lemma 2.7,  $[\text{vec}(X_1^*), \text{vec}(X_2^*), \dots, \text{vec}(X_l^*)]$  is the unique least Frobenius norm symmetric and antipersymmetric solution group of the matrix equation (21). Since  $\text{vec}$  operator is isomorphic,  $[X_1^*, X_2^*, \dots, X_l^*]$  is the unique least Frobenius norm symmetric and antipersymmetric solution group of the linear matrix equation (15), thus it is also the unique least Frobenius norm symmetric and antipersymmetric solution group of Problem I.

When Problem I is consistent, its symmetric and antipersymmetric solution group set  $S_E$  is nonempty, then

$$\begin{aligned}
 &A_1 X_1 B_1 + A_2 X_2 B_2 + \dots + A_l X_l B_l = C \\
 \Leftrightarrow &A_1 (X_1 - \bar{X}_1) B_1 + \dots + A_l (X_l - \bar{X}_l) B_l \\
 &= C - A_1 \bar{X}_1 B_1 - A_2 \bar{X}_2 B_2 - \dots - A_l \bar{X}_l B_l.
 \end{aligned} \quad (22)$$

Let

$$\tilde{X}_1 = X_1 - \bar{X}_1, \tilde{X}_2 = X_2 - \bar{X}_2, \dots, \tilde{X}_l = X_l - \bar{X}_l$$

and

$$\tilde{C} = C - A_1 \bar{X}_1 B_1 - A_2 \bar{X}_2 B_2 - \dots - A_l \bar{X}_l B_l,$$

then Problem II is equivalent to find the least Frobenius norm symmetric and antipersymmetric solution group of the linear matrix equation

$$A_1 \tilde{X}_1 B_1 + A_2 \tilde{X}_2 B_2 + \dots + A_l \tilde{X}_l B_l = \tilde{C}. \quad (23)$$

By using the Algorithm 2.1, let initial matrices  $\tilde{X}_j^{(0)} = A_j^T H B_j^T + B_j H^T A_j - S_{n_j} (A_j^T H B_j^T + B_j H^T A_j) S_{n_j}$ ,  $j = 1, 2, \dots, l$ , where  $H$  is arbitrary, let  $\tilde{X}_1^{(0)} = 0, \tilde{X}_2^{(0)} = 0, \dots, \tilde{X}_l^{(0)} = 0$ , we can obtain the unique least Frobenius norm symmetric and antipersymmetric solution group  $[\tilde{X}_1^*, \tilde{X}_2^*, \dots, \tilde{X}_l^*]$  of the linear matrix equation (23). Once above symmetric and antipersymmetric matrix group  $[\tilde{X}_1^*, \tilde{X}_2^*, \dots, \tilde{X}_l^*]$  is obtained, the unique symmetric and antipersymmetric solution group  $[\hat{X}_1, \hat{X}_2, \dots, \hat{X}_l]$  of problem II can be obtained. So  $\hat{X}_1, \hat{X}_2, \dots, \hat{X}_l$  can be denoted as  $\hat{X}_1 = \tilde{X}_1^* + \bar{X}_1, \hat{X}_2 = \tilde{X}_2^* + \bar{X}_2, \dots, \hat{X}_l = \tilde{X}_l^* + \bar{X}_l$ .

### III. EXAMPLE

Let  $n = 3, A_1, A_2, B_1, B_2, A_3, B_3$  (see [5]),  $C$  as follows:

$$A_1 = \begin{pmatrix} 1 & 3 & -2 & 5 & -1 & 4 & 2 & 2 \\ 3 & -7 & 1 & -8 & 2 & -9 & 4 & -8 \\ 3 & -2 & 4 & -4 & 5 & -3 & 5 & -4 \\ 11 & 6 & 12 & 7 & 10 & 4 & 12 & 7 \\ -5 & 1 & -5 & 2 & -3 & 3 & -6 & 2 \\ 9 & 4 & 6 & 3 & 7 & 5 & 8 & 3 \\ 8 & -3 & 9 & -3 & 5 & -6 & 7 & -2 \end{pmatrix}, \quad B_1 = \begin{pmatrix} -1 & 4 & -1 & 4 & -1 & 4 & -1 \\ 5 & -1 & 5 & -1 & 5 & -1 & 5 \\ -1 & -2 & -1 & -2 & -1 & -2 & -1 \\ 3 & 9 & 3 & 9 & 3 & 9 & 3 \\ 7 & -8 & 7 & -8 & 7 & -8 & 7 \\ -3 & 5 & -3 & 5 & -3 & 5 & -3 \\ 4 & -6 & 4 & -6 & 4 & -6 & 4 \\ 7 & 2 & 7 & 2 & 7 & 2 & 7 \end{pmatrix}, \quad (24)$$

$$A_2 = \begin{pmatrix} 3 & -4 & 1 & -3 & 7 & -8 & 2 & -1 & 4 \\ -1 & 3 & -2 & 4 & -2 & 6 & -1 & 2 & -2 \\ 3 & -5 & 4 & -6 & 6 & -4 & 4 & -3 & 1 \\ 3 & -4 & 1 & -7 & 5 & -2 & 3 & -5 & 6 \\ -1 & 3 & -3 & 6 & -2 & 1 & -5 & -6 & -4 \\ 3 & -5 & 2 & -8 & 1 & -2 & 3 & -7 & 1 \\ 1 & 2 & 5 & 2 & 3 & 5 & 1 & 1 & 4 \end{pmatrix}, \quad B_2 = \begin{pmatrix} -9 & 4 & -9 & 4 & -9 & 4 & -9 \\ -2 & 3 & -2 & 3 & -2 & 3 & -2 \\ 3 & 5 & 3 & 5 & 3 & 5 & 3 \\ 2 & -6 & 2 & -6 & 2 & -6 & 2 \\ 9 & 3 & 9 & 3 & 9 & 3 & 9 \\ 4 & -13 & 4 & -13 & 4 & -13 & 4 \\ 11 & -5 & 11 & -5 & 11 & -5 & 11 \\ -3 & 7 & -3 & 7 & -3 & 7 & -3 \\ 6 & 1 & 6 & 1 & 6 & 1 & 6 \end{pmatrix}, \quad (25)$$

$$A_3 = \begin{pmatrix} -1 & 3 & -1 & 3 & -1 & 3 & -1 & 5 & -2 & 2 \\ 3 & -2 & 3 & -2 & 3 & -2 & 3 & -4 & 1 & -1 \\ 5 & -3 & 5 & -3 & 5 & -3 & 5 & -1 & 2 & -3 \\ 3 & -1 & 3 & -1 & 3 & -1 & 3 & -2 & 2 & -1 \\ -1 & 3 & -1 & 3 & -1 & 3 & -1 & 1 & -1 & 2 \\ 5 & -3 & 5 & -3 & 5 & -3 & 5 & -4 & 3 & -3 \\ 3 & -5 & 3 & -5 & 3 & -5 & 3 & -2 & 5 & 6 \end{pmatrix}, \quad B_3 = \begin{pmatrix} -4 & 9 & -4 & 9 & -3 & 7 & -1 \\ 5 & -3 & 5 & -3 & 6 & -1 & -1 \\ -6 & 2 & -6 & & 2 & -6 & -8 \\ -8 & 4 & -8 & 4 & -8 & 4 & -6 \\ -1 & -8 & -1 & -8 & -1 & -8 & -1 \\ -3 & 2 & -3 & 2 & -3 & 2 & -3 \\ -1 & -2 & -1 & -2 & -1 & -2 & -1 \\ 4 & -7 & 4 & -7 & 4 & -7 & 4 \\ 3 & 12 & 3 & 12 & 3 & 12 & 3 \\ 2 & -5 & 2 & -5 & 2 & -5 & 2 \end{pmatrix}, \quad (26)$$

$$C = \begin{pmatrix} 1249 & 1971 & 1249 & 3591 & 1205 & 2243 & 703 \\ -3125 & 2699 & -3125 & 2141 & -3214 & 2397 & -2312 \\ -2013 & 2494 & -2013 & 3250 & -2285 & 2118 & -759 \\ -330 & 3174 & -330 & 3354 & -460 & 2954 & 360 \\ -1618 & -3192 & -1618 & -2724 & -1574 & -3000 & -2116 \\ -2725 & -1723 & -2725 & -1831 & -2931 & -2159 & -1435 \\ 38 & 2430 & 38 & 1962 & -104 & 2042 & 1124 \end{pmatrix}. \quad (27)$$

Let  $X_1^{(0)} = 0, X_2^{(0)} = 0, \dots, X_l^{(0)} = 0$  with the precision of  $10^{-10}$ . Using the Algorithm 2.1, we can obtain the unique least Frobenius norm symmetric and antipersymmetric solution group in 40 iteration steps as follows:

$$X_1^{(43)} = \begin{pmatrix} -4.8004 & -4.6670 & 18.5424 & -9.9899 & 4.3252 \\ -4.6670 & 13.7171 & -9.3743 & 11.6301 & -7.4657 \\ 18.5424 & -9.3743 & 2.0803 & 10.8122 & 6.3803 \\ -9.9899 & 11.6301 & 10.8122 & 9.9503 & 0.0000 \\ 4.3252 & -7.4657 & 6.3803 & 0.0000 & -9.9503 \\ -19.4939 & 7.9113 & -0.0000 & -6.3803 & -10.8122 \\ 4.6241 & -0.0000 & -7.9113 & 7.4657 & -11.6301 \\ -0.0000 & -4.6241 & 19.4939 & -4.3252 & 9.9899 \\ -19.4939 & 4.6241 & -0.0000 & & \\ 7.9113 & -0.0000 & -4.6241 & & \\ 0.0000 & -7.9113 & 19.4939 & & \\ -6.3803 & 7.4657 & -4.3252 & & \\ -10.8122 & -11.6301 & 9.9899 & & \\ -2.0803 & 9.3743 & -18.5424 & & \\ 9.3743 & -13.7171 & 4.6670 & & \\ -18.5424 & 4.6670 & 4.8004 & & \end{pmatrix}, \quad (28)$$

$$X_2^{(43)} = \begin{pmatrix} -2.1038 & -13.6654 & -4.6350 & 7.2188 & -7.3391 \\ -13.6654 & -8.2656 & -0.7813 & 6.7475 & -7.3618 \\ -4.6350 & -0.7813 & 0.4840 & 1.1274 & 14.4273 \\ 7.2188 & 6.7475 & 1.1274 & 3.9360 & 4.9533 \\ -7.3391 & -7.3618 & 14.4273 & 4.9533 & -0.0000 \\ 0.9022 & -0.8809 & 8.9317 & 0.0000 & -4.9533 \\ -9.7685 & 0.6753 & -0.0000 & -8.9317 & -14.4273 \\ -8.3408 & -0.0000 & -0.6753 & 0.8809 & 7.3618 \\ -0.0000 & 8.3408 & 9.7685 & -0.9022 & 7.3391 \\ 0.9022 & -9.7685 & -8.3408 & 0.0000 & \\ -0.8809 & 0.6753 & -0.0000 & 0.8809 & 8.3408 \\ 8.9317 & -0.0000 & -0.6753 & 9.7685 & \\ -0.0000 & -8.9317 & 0.8809 & -0.9022 & \\ -4.9533 & -14.4273 & 7.3618 & 7.3391 & \\ -3.9360 & -1.1274 & -6.7475 & -7.2188 & \\ -1.1274 & -0.4840 & 0.7813 & 4.6350 & \\ -6.7475 & 0.7813 & 8.2656 & 13.6654 & \\ -7.2188 & 4.6350 & 13.6654 & 2.1038 & \end{pmatrix}, \quad (29)$$



#### IV. CONCLUSION

In this paper, an iterative method is constructed to find the symmetric and antisymmetric solutions of matrix equation  $A_1X_1B_1 + A_2X_2B_2 + \dots + A_lX_lB_l = C$ . When the matrix equation is consistent, for any initial symmetric and antipersymmetric matrix group  $[X_1^{(0)}, X_2^{(0)}, \dots, X_l^{(0)}]$ , a symmetric and antipersymmetric solution group can be obtained in finite iteration steps, and the least norm symmetric and antipersymmetric solution group can be obtained by choosing a special kind of initial symmetric and antipersymmetric matrix group. In addition, for a given symmetric and antipersymmetric group  $[\bar{X}_1, \bar{X}_2, \dots, \bar{X}_l]$ , the optimal approximation symmetric and antipersymmetric solution group can be obtained by finding the least norm symmetric and antipersymmetric solution group of matrix equation  $A_1\bar{X}_1B_1 + A_2\bar{X}_2B_2 + \dots + A_l\bar{X}_lB_l = \bar{C}$ , where  $\bar{C} = C - A_1\bar{X}_1B_1 - A_2\bar{X}_2B_2 - \dots - A_l\bar{X}_lB_l$ . Given numerical examples show that the iterative method is efficient.

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