

# The inverse of operator matrix $A$ where $A \geq I$ and $A > 0$

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الخلاصة

ليكن كل من  $H, K$  فضاء هلبرت وليكن  $H \oplus K$  هو الضرب الديكارتي لهما وليكن

،  $H, K, H \oplus K$  على  $B(K, H), B(H, K), B(K), B(H), B(H \oplus K)$

ومن  $K$  الى  $H$  ومن  $H$  الى  $K$  على الترتيب. في هذا البحث سنجد معكوس مصفوفة المؤثر  $A = \begin{bmatrix} B & C \\ D & E \end{bmatrix} \in B(H \oplus K)$

حيث أن  $B \in B(H), C \in B(K, H), D \in B(H, K), E \in B(K)$  حيث  $A > 0, A \geq I_{H \oplus K}$  حيث  $I_{H \oplus K}$  هي المؤثر المحايد

على  $H \oplus K$

## ABSTRACT

Let  $H$  and  $K$  be Hilbert spaces and let  $H \oplus K$  be the cartesian product of them. Let  $B(H), B(K), B(H \oplus K), B(K, H), B(H, K)$  be the Banach spaces of bounded (continuous) operators on  $H, K, H \oplus K$ , and from  $K$  into  $H$  and from  $H$  into  $K$  respectively. In this paper we find the inverse of operator matrix  $A = \begin{bmatrix} B & C \\ D & E \end{bmatrix} \in B(H \oplus K)$  where  $B \in B(H), C \in B(K, H), D \in B(H, K), E \in B(K)$  and  $A \geq I_{H \oplus K}, A > 0$  where  $I_{H \oplus K}$  is the identity operator on  $H \oplus K$

## Introduction

Let  $\langle \cdot, \cdot \rangle$  denotes an inner product on a Hilbert space, and we will denote Hilbert spaces by  $H, K, H_1, K_1$  and  $H \oplus K$  denotes the Cartesian product of the Hilbert spaces  $H, K$ , and  $B(H), B(H \oplus K), B(K, H)$ , be the Banach spaces of bounded (continuous) operators on  $H, H \oplus K$ , and from  $K$  into  $H$  respectively [see 2]. The inner product on  $H \oplus K$  is define by:

$$\langle (x, y), (w, z) \rangle = \langle x, w \rangle + \langle y, z \rangle \quad x, w \in H, y, z \in K$$

we say that  $A$  is positive operator on  $H$  and denote that by  $A \geq 0$  if  $\langle Ax, x \rangle \geq 0$  for all  $x$  in  $H$ , and in this case it has a unique positive square root, we denote this square root by  $\sqrt{A}$

[see 2], it is easy to check that  $A$  is invertible if and only if  $\sqrt{A}$  is invertible.  $A^*$  denotes the adjoint of  $A$  and  $I_H$  denotes the identity operator on the Hilbert space  $H$ . We define the

operator matrix  $A = \begin{bmatrix} B & C \\ E & D \end{bmatrix} \in B(H \oplus K, L \oplus M)$  where  $B \in B(H, L), C \in B(K, L), E \in B(H, M), D$

$\in B(K, M)$  as following  $A \begin{pmatrix} x \\ y \end{pmatrix} = \begin{bmatrix} B & C \\ E & D \end{bmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = \begin{bmatrix} Bx + Cy \\ Ex + Dy \end{bmatrix}$ , where  $\begin{pmatrix} x \\ y \end{pmatrix} \in H \oplus K$ , and similar for

the case  $m \times n$  operator matrix [see 1 & 3 & 6].

If  $A = \begin{bmatrix} B & C \\ E & D \end{bmatrix}$  then  $A^* = \begin{bmatrix} B^* & E^* \\ C^* & D^* \end{bmatrix}$ .

If  $A = \begin{bmatrix} B & C \\ E & D \end{bmatrix} \geq 0$  then  $A$  is a self-adjoint and so has the form  $A = \begin{bmatrix} B & C \\ C^* & D \end{bmatrix}$  and similar for the case  $n \times n$  operator matrix [see 1&3]. For related topics[see 7&8]. For elementary facts about matrices [see5 &9] and for elementary facts about Hilbert spaces and operator theory [see 2&6].

**Remark:** we will sometimes denote  $I_{H \oplus K}$ (the identity on  $H \oplus K$ ) or  $I_H$ (the identity on  $H$ ) or  $I_K$ (the identity on  $K$ ) or any identity operator by  $I$ , and also we will sometimes denote any zero operator by  $0$

### 1)Preliminaries:

**Proposition1.1.:** Let  $T \in B(H,K)$  then

1)if  $T^*T \geq I$  and  $TT^* \geq I$  then  $T$  is invertible,

2)if  $T$  is self-adjoint,  $T^2 \geq I$  then  $T$  is invertible,

3)if  $T \geq 0$  then  $T$  is invertible if and only if  $\sqrt{T}$  is invertible, and in this case we have

$$(\sqrt{T})^2)^{-1} = ((\sqrt{T})^{-1})^2,$$

4)if  $T$  is self-adjoint then  $T$  is invertible from right if and only if it is invertible from left,

5)if  $T \geq I$  then  $T$  is invertible,

6) if  $T \geq 0$  and it is invertible then  $T^{-1} \geq 0$ , and in this case we have  $\sqrt{T^{-1}} = (\sqrt{T})^{-1}$

7)  $T \geq I$  if and only if  $0 \leq T^{-1} \leq I$ .

**Proof:**1)see[2]p.156

2)from 1)

3) if  $T$  is invertible then there exists an operator  $S$  such that  $ST=TS=I$ , so

$(S\sqrt{T})\sqrt{T} = \sqrt{T}(\sqrt{T}S)=I$  i.e.  $\sqrt{T}$  is invertible. Conversely if  $\sqrt{T}$  is invertible then there

exists an operator  $R$  such that  $R\sqrt{T}=\sqrt{T}R=I$ , so  $I = I.I = (\sqrt{T}R)(\sqrt{T}R) = \sqrt{T}(R\sqrt{T})R = \sqrt{T}(\sqrt{T}R)R = TR^2 = R^2T$ , hence  $T$  is invertible, and in this case we have

$$(\sqrt{T})^2)^{-1} = T^{-1} = R^2 = ((\sqrt{T})^{-1})^2. \square$$

4) if  $T$  is self-adjoint then  $T = T^*$ , but  $T$  is invertible from right if and only if  $T^*$  is invertible from left.  $\square$

5) if  $T \geq I$  then  $T \geq 0$ , so  $\sqrt{T}$  exists and it is self-adjoint and  $(\sqrt{T})^2 \geq I$ , so  $\sqrt{T}$  is invertible and hence  $T$  is invertible.  $\square$

6) if  $T \geq 0$  and it is invertible then  $\langle Tx, x \rangle \geq 0$ , so  $\langle TT^{-1}x, T^{-1}x \rangle \geq 0$ . i.e.  $\langle x, T^{-1}x \rangle \geq 0, \forall x$ . Hence  $T^{-1} \geq 0$ . Now  $\sqrt{I} = I$ , because  $\sqrt{I} \cdot \sqrt{I} = I$ , and  $I \cdot I = I$ , but the positive square root is unique (see [2] p.149) so  $\sqrt{I} = I$ . and since  $T \geq 0$ ,  $T^{-1} \geq 0$ ,  $T^{-1}T = I \geq 0$ , we have  $\sqrt{T^{-1}}\sqrt{T} = \sqrt{T^{-1}T}$  (see [2] p.149), so  $\sqrt{T^{-1}}\sqrt{T} = \sqrt{I} = I$ , hence  $\sqrt{T^{-1}} = (\sqrt{T})^{-1}$ .  $\square$

7) if  $T \geq I$  then  $T \geq 0$  and it is invertible. so [from 6)] we have  $T^{-1} \geq 0$ . Now  $T^{-1} \geq 0$  &  $T - I \geq 0$  &  $T^{-1}(T - I) = (T - I)T^{-1}$  [because  $T^{-1}(T - I) = T^{-1}T - T^{-1} = I - T^{-1}$  and  $(T - I)T^{-1} = TT^{-1} - T^{-1} = I - T^{-1}$ ]. So,  $T^{-1}(T - I) \geq 0$  (see [2] p.149), hence  $T^{-1} \leq I$ .  $\square$  Conversely if  $0 \leq T^{-1} \leq I$  then [from 6)] we have  $T \geq 0$  but  $I - T^{-1} \geq 0$  and  $T(I - T^{-1}) = (I - T^{-1})T$ , so  $T(I - T^{-1}) \geq 0$ , hence  $T \geq I$ .  $\square$

**Proposition 1.2:** 1) if  $A = \begin{bmatrix} B & C \\ D & E \end{bmatrix} \geq 0$  then  $C = D^*$  and  $B \geq 0$  &  $E \geq 0$

2) if  $A = \begin{bmatrix} B & C \\ D & E \end{bmatrix} \geq I$  then  $C = D^*$  and  $B \geq I$  &  $E \geq I$

3) if  $A = \begin{bmatrix} B & C \\ D & E \end{bmatrix} \leq I$  then  $C = D^*$  and  $B \leq I$  &  $E \leq I$

**Proof:** 1) see [1] p.18.  $\square$

2) if  $A \geq I$  then  $A - I \geq 0$  but  $I = \begin{bmatrix} I & 0 \\ 0 & I \end{bmatrix}$ , so  $\begin{bmatrix} B & C \\ D & E \end{bmatrix} - \begin{bmatrix} I & 0 \\ 0 & I \end{bmatrix} = \begin{bmatrix} B - I & C \\ D & E - I \end{bmatrix} \geq 0$ . Then from 1) we have that  $C = D^*$ ,  $B - I \geq 0$ ,  $E - I \geq 0$  i.e.  $B \geq I$  &  $E \geq I$ .  $\square$

3) Similar to 2)

**Proposition 1.3.:** if  $A = \begin{bmatrix} B & C \\ C^* & E \end{bmatrix}$  is invertible,  $A \geq I$  then  $B, E$  are invertible

**Proof:** from Proposition 1.2. 2) we have  $B \geq I$  &  $E \geq I$ , so  $B, E$  are invertible.  $\square$

To show that the converse is not true we need the following theorem from [1] p.19:-

**Theorem 1.4.:** Let  $B \in B(H), E \in B(K), C \in B(K, H)$  such that  $B \geq 0$  &  $E \geq 0$  then:

$$\begin{bmatrix} B & C \\ C^* & E \end{bmatrix} \geq 0 \text{ if and only if there exists a contraction } X \in B(K, H) \text{ such that } C = \sqrt{B} X \sqrt{E}.$$

Now the following example show that the converse of proposition 1.3. is not true

**Example 1.5:** Let  $A = \begin{bmatrix} 2 & 2 \\ 2 & 2 \end{bmatrix}$ , so  $B=2 \geq 1, E=2 \geq 1$  and they are invertible but  $A$  is not invertible [since  $\det A=0$ ]. Note that  $A \geq 0$  [since  $C=2 = \sqrt{2} \sqrt{2} = \sqrt{B} X \sqrt{E}$  where  $X=1$ , hence  $|X| \leq 1$ ], but  $A \not\geq I$  [since  $A - I = \begin{bmatrix} 1 & 2 \\ 2 & 1 \end{bmatrix}$ , and if  $\exists X$  such that  $2 = \sqrt{1} X \sqrt{1}$ , so  $X=2$ , hence  $|X| \not\leq 1$  i.e.  $A - I \not\geq 0$ , hence  $A \not\geq I$ ].

**Remark 1.6.:** it is easy to check that:

1) if  $A$  is invertible  $m \times n$  operator matrix (i.e.  $\exists$  an  $n \times m$  operator matrix  $B$  s.t.  $AB = I_m$  &  $BA = I_n$ ,

Where  $I_m$  &  $I_n$  are the  $m \times m$  & the  $n \times n$  identity operator matrices respectively) and if matrix  $C$  results from  $A$  by interchanging two rows (columns) of  $A$  then  $C$  is also invertible.

2) if two rows (columns) of an  $m \times n$  operator matrix  $A$  are equal then  $A$  is not invertible.

3) if a row (column) of an  $m \times n$  operator matrix  $A$  consists entirely of zero operators then  $A$  is not invertible.

4)  $A = \begin{bmatrix} B & 0 \\ 0 & E \end{bmatrix}$  is invertible if and only if  $B, E$  are invertible, and in this

$$\text{case } A^{-1} = \begin{bmatrix} B^{-1} & 0 \\ 0 & E^{-1} \end{bmatrix}.$$

**Remark 1.7.:** from remark 1.6. 1) we can conclude : if  $A = \begin{bmatrix} B & C \\ D & E \end{bmatrix} \in B(H \oplus K, L \oplus M)$  then

$A = \begin{bmatrix} B & C \\ D & E \end{bmatrix}$  is invertible if and only if  $\begin{bmatrix} C & B \\ E & D \end{bmatrix}$  is invertible if and only if  $\begin{bmatrix} D & E \\ B & C \end{bmatrix}$  is invertible if and only if  $\begin{bmatrix} E & D \\ C & B \end{bmatrix}$  is invertible.

**2) The inverse of a  $2 \times 2$  operator matrix  $A$  where  $A \geq I$**

**Theorem 2.1.:** 1) if  $A = \begin{bmatrix} B & C \\ C^* & E \end{bmatrix} \geq I$  then  $B, E, B - CE^{-1}C^*, E - C^*B^{-1}C$  are invertible

$$\text{and } A^{-1} = \begin{bmatrix} (B - CE^{-1}C^*)^{-1} & -(B - CE^{-1}C^*)^{-1}CE^{-1} \\ -E^{-1}C^*(B - CE^{-1}C^*)^{-1} & (E - C^*B^{-1}C)^{-1} \end{bmatrix}$$

In fact :2)if  $A = \begin{bmatrix} B & C \\ C^* & E \end{bmatrix} \geq I$  then  $B \geq I, E \geq I, B - CE^{-1}C^* \geq I, E - C^*B^{-1}C \geq I$

Proof 1) if  $A = \begin{bmatrix} B & C \\ C^* & E \end{bmatrix} \geq I$  then  $A$  is invertible[proposition1.1.5)] and

$B \geq I, E \geq I$ [proposition1.2.2)] ,so  $B, E$  are invertible [proposition1.1.5)]

Now, let  $A^{-1} = \begin{bmatrix} J & G \\ G^* & F \end{bmatrix}$  i.e.  $AA^{-1} = I = \begin{bmatrix} I_H & 0 \\ 0 & I_K \end{bmatrix}$

,then  $J \geq 0, F \geq 0$  since  $A^{-1} \geq 0$  .And

i) $BJ + CG^* = I_H$ , ii) $BG + CF = 0$ , iii) $C^*J + EG^* = 0$ , iv) $C^*G + EF = I_K$ .

So from iii) we have  $JC + GE = 0$ .So,

$$G = -JCE^{-1} = -B^{-1}CF.$$

Then we have from iv) that

$$(E - C^*B^{-1}C)F = I_K \text{ i.e. } E - C^*B^{-1}C \text{ is invertible, } F = (E - C^*B^{-1}C)^{-1},$$

and from i) we have  $J(B - CE^{-1}C^*) = I_H$ ,so  $B - CE^{-1}C^*$  is invertible, and

$$J = (B - CE^{-1}C^*)^{-1}, G = -(B - CE^{-1}C^*)^{-1}CE^{-1} = -B^{-1}C(E - C^*B^{-1}C)^{-1}.$$

Then it is clear that,  $A^{-1} = \begin{bmatrix} (B - CE^{-1}C^*)^{-1} & -(B - CE^{-1}C^*)^{-1}CE^{-1} \\ -E^{-1}C^*(B - CE^{-1}C^*)^{-1} & (E - C^*B^{-1}C)^{-1} \end{bmatrix}$

2) if  $A = \begin{bmatrix} B & C \\ C^* & E \end{bmatrix} \geq I$  then

$$0 \leq A^{-1} = \begin{bmatrix} (B - CE^{-1}C^*)^{-1} & -(B - CE^{-1}C^*)^{-1}CE^{-1} \\ -E^{-1}C^*(B - CE^{-1}C^*)^{-1} & (E - C^*B^{-1}C)^{-1} \end{bmatrix} \leq I$$

,so from proposition1.2.1&3) We have  $0 \leq (B - CE^{-1}C^*)^{-1} \leq I, 0 \leq (E - C^*B^{-1}C)^{-1} \leq I$ ,

then from proposition1.1.7)

$$B - CE^{-1}C^* \geq I, E - C^*B^{-1}C \geq I,$$

also from proposition 1.2.2) We have that  $B \geq I$  &  $E \geq I$ .  $\square$

**Remark2.2.:** it is easy to check that if  $B, E, B - CE^{-1}C^*, E - C^*B^{-1}C$  are invertible then

$A = \begin{bmatrix} B & C \\ C^* & E \end{bmatrix}$  is invertible and

$$A^{-1} = \begin{bmatrix} (B - CE^{-1}C^*)^{-1} & -(B - CE^{-1}C^*)^{-1}CE^{-1} \\ E^{-1}C^*(B - CE^{-1}C^*)^{-1} & (E - C^*B^{-1}C)^{-1} \end{bmatrix}$$

**Remark2.3.:** since  $(B - CE^{-1}C^*)^{-1}CE^{-1} = B^{-1}C(E - C^*B^{-1}C)^{-1}$ , and since

$A = \begin{bmatrix} B & C \\ C^* & E \end{bmatrix} \geq I$ , hence  $A - I \geq 0$  and  $A \geq 0$ , therefore there exists a contraction  $X$  and a contraction  $Y$  such that

$$C = \sqrt{B} X \sqrt{E} = \sqrt{B - I} Y \sqrt{E - I}$$

then we have alternative forms of  $A^{-1}$  such:

$$1) A^{-1} = \begin{bmatrix} (B - CE^{-1}C^*)^{-1} & -B^{-1}C(E - C^*B^{-1}C)^{-1} \\ -E^{-1}C^*(B - CE^{-1}C^*)^{-1} & (E - C^*B^{-1}C)^{-1} \end{bmatrix} \text{ or}$$

$$2) A^{-1} = \begin{bmatrix} (\sqrt{B})^{-1}(I - XX^*)^{-1}(\sqrt{B})^{-1} & -(\sqrt{B})^{-1}(I - XX^*)^{-1}X(\sqrt{E})^{-1} \\ -(\sqrt{E})^{-1}X^*(I - XX^*)^{-1}(\sqrt{B})^{-1} & (\sqrt{E})^{-1}(I - X^*X)^{-1}(\sqrt{E})^{-1} \end{bmatrix} \dots \text{etc.}$$

**Remark2.4.:** the second form of  $A^{-1}$  above show that  $I - XX^*, I - X^*X$  are invertible and this is easy to check.

**Remark2.5.:** we know that if  $a, c, e$  are complex numbers (the complex number is a special case of an operator) and

$$A = \begin{bmatrix} b & c \\ c^* & e \end{bmatrix} \text{ where } c^* \text{ is the conjugate of } c \text{ then } A^{-1} = \begin{bmatrix} \frac{e}{be - |c|^2} & \frac{-c}{be - |c|^2} \\ \frac{-c^*}{be - |c|^2} & \frac{b}{be - |c|^2} \end{bmatrix} \text{ but from}$$

above:

$$\begin{aligned} A^{-1} &= \begin{bmatrix} (b - ce^{-1}c^*)^{-1} & -(b - ce^{-1}c^*)^{-1}ce^{-1} \\ -e^{-1}c^*(b - ce^{-1}c^*)^{-1} & (e - c^*b^{-1}c)^{-1} \end{bmatrix} = \\ &= \begin{bmatrix} \frac{1}{b - \frac{|c|^2}{e}} & -\frac{1}{b - \frac{|c|^2}{e}} C \frac{1}{e} \\ -\frac{1}{e} C^* \frac{1}{b - \frac{|c|^2}{e}} & \frac{1}{e - \frac{|c|^2}{b}} \end{bmatrix} \\ &= \begin{bmatrix} \frac{e}{be - |c|^2} & \frac{-c}{be - |c|^2} \\ \frac{-c^*}{be - |c|^2} & \frac{b}{be - |c|^2} \end{bmatrix}. \square \end{aligned}$$

**Remark2.6.:**of course we can generalize the  $2 \times 2$  case to the  $n \times n$  case by iteration. For

example: if  $A = \begin{bmatrix} B & C & D \\ C^* & E & G \\ D^* & G^* & F \end{bmatrix} \geq I$ , then

$$A = \begin{bmatrix} B & C & D \\ C^* & E & G \\ D^* & G^* & F \end{bmatrix} = \begin{bmatrix} [B & C] & [D] \\ [C^* & E] & [G] \\ [D^* & G^*] & F \end{bmatrix} = \begin{bmatrix} [B & C] & [D] \\ [C^* & E] & [G] \\ [D^* & G^*] & F \end{bmatrix}, \text{ and we can first find the}$$

inverse of  $\begin{bmatrix} B & C \\ C^* & E \end{bmatrix} \geq I$ , then find the inverse of  $A$ .

**Remark2.7.:**there is no general relation between the invertibility of  $A = \begin{bmatrix} B & C \\ D & E \end{bmatrix}$  and the invertibility of  $B, C, D, E$ , and all the 32 cases can be hold, for example

1)  $A = \begin{bmatrix} 1 & 1 \\ 1 & 1 \end{bmatrix}$  is not invertible but  $B, C, D, E$  are invertible

2)  $A = \begin{bmatrix} 2 & 1 \\ 1 & 2 \end{bmatrix}$  is invertible and also  $B, C, D, E$  are invertible

3)  $A = \begin{bmatrix} 1 & 1 & 2 & 1 \\ 1 & 1 & 1 & 2 \\ 1 & 1 & 1 & 2 \\ 1 & 2 & 1 & 1 \end{bmatrix}$  is not invertible

[since  $\det A = 0$ ] and  $B = \begin{bmatrix} 1 & 1 \\ 1 & 1 \end{bmatrix}$

is not invertible, but  $C = \begin{bmatrix} 2 & 1 \\ 1 & 2 \end{bmatrix}, D = \begin{bmatrix} 1 & 1 \\ 1 & 2 \end{bmatrix}, E = \begin{bmatrix} 1 & 2 \\ 1 & 1 \end{bmatrix}$  are invertible.

And so on.

of course,  $A = \begin{bmatrix} B & C \\ D & E \end{bmatrix}$  is invertible if and only if  $\begin{bmatrix} C & B \\ E & D \end{bmatrix}$  is invertible if and only if  $\begin{bmatrix} D & E \\ B & C \end{bmatrix}$  is invertible if and only if  $\begin{bmatrix} E & D \\ C & B \end{bmatrix}$  is invertible, is useful here

### 3) The inverse of a $2 \times 2$ operator matrix $A$ where $A > 0$

In this section we generalize the results of  $A \geq I$  to  $A > 0$ .

**Theorem 3.1.:**if  $A = \begin{bmatrix} B & C \\ C^* & D \end{bmatrix} > 0$  is an invertible then so are  $B$  &  $D$ .

Proof:  $C = \sqrt{B} X \sqrt{D}$ ,  $C^* = \sqrt{D} X^* \sqrt{B}$  and  $\exists M = \begin{bmatrix} E & G \\ G^* & F \end{bmatrix}$  s.t.  $AM = I = \begin{bmatrix} I & 0 \\ 0 & I \end{bmatrix}$  then

$BE + \sqrt{B} X \sqrt{D} G^* = I$ ,  $\sqrt{D} X^* \sqrt{B} G + DF = I$ . Hence,

$\sqrt{B}(\sqrt{B} E + X \sqrt{D} G^*) = I$ ,  $\sqrt{D}(X^* \sqrt{B} G + \sqrt{D} F) = I$ . So,  $\sqrt{B}$ ,  $\sqrt{D}$  are invertible, then  $B$ ,  $D$  are invertible

**Remark 3.2.:** the converse of theorem 3.1 is not true as we can see by the following example.

**Example 3.3.:** let  $A = \begin{bmatrix} 1 & 1 \\ 1 & 1 \end{bmatrix} > 0$  (since  $C = 1 = \sqrt{1} X \sqrt{1}$  where  $X = 1$  and  $\|X\| = |1| = 1$  so  $A > 0$ ), then  $B = 1, D = 1$  are invertible but  $A$  is not an invertible ( $\det A = 0$ ).

**Remark 3.4.:** if  $A$  is not positive then it is may be that  $A = \begin{bmatrix} B & C \\ E & D \end{bmatrix}$  is an invertible but  $B, D$  are not, as we can see by the following example.

**Example 3.5.:** let  $A = \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix}$  then  $A$  is not positive ( $C = 1 \neq \sqrt{B} X \sqrt{D} = 0$ ) and  $A$  is an invertible ( $\det A \neq 0$ ) but  $B = 0, D = 0$  are not invertible.

**The main result in this section is the following:**

**Theorem 3.6.:**  $A = \begin{bmatrix} B & C \\ C^* & D \end{bmatrix} > 0$  is an invertible if and only if

$B, D, B - CD^{-1}C^*, D - C^*B^{-1}C$  are invertible, and in this case we have:

$$A^{-1} = \begin{bmatrix} (B - CD^{-1}C^*)^{-1} & -(B - CD^{-1}C^*)^{-1}CD^{-1} \\ -D^{-1}C^*(B - CD^{-1}C^*)^{-1} & (D - C^*B^{-1}C)^{-1} \end{bmatrix}$$

Proof:  $\Rightarrow$  If  $A = \begin{bmatrix} B & C \\ C^* & D \end{bmatrix} > 0$  is an invertible  $A^{-1} > 0$

so let  $A^{-1} = \begin{bmatrix} E & G \\ G^* & F \end{bmatrix}$  then

i)  $BE + CG^* = I$ , ii)  $BG + CF = 0$ , iii)  $C^*E + DG^* = 0$ ,

iv)  $C^*G + DF = I$ , then we have

$G = -ECD^{-1} = -B^{-1}CF$ . Hence

$E(B - CD^{-1}C^*) = I$ , i.e.  $B - CD^{-1}C^*$  is an invertible and  $E = (B - CD^{-1}C^*)^{-1}$ .

$(D - C^*B^{-1}C)F = I$ , i.e.  $D - C^*B^{-1}C$  is an invertible and

$F = (D - C^*B^{-1}C)^{-1}$ . Then it is clear that

$$A^{-1} = \begin{bmatrix} (B - CD^{-1}C^*)^{-1} & -(B - CD^{-1}C^*)^{-1}CD^{-1} \\ -D^{-1}C^*(B - CD^{-1}C^*)^{-1} & (D - C^*B^{-1}C)^{-1} \end{bmatrix}$$

)if we let  $M = \begin{bmatrix} (B - CD^{-1}C^*)^{-1} & -(B - CD^{-1}C^*)^{-1}CD^{-1} \\ -D^{-1}C^*(B - CD^{-1}C^*)^{-1} & (D - C^*B^{-1}C)^{-1} \end{bmatrix}$  then it is easy to check that  $AM = I$  i.e.  $M = A^{-1}$   $\square$

From the proof of theorem 3.6 we can prove that

**Theorem 3.7.:**if B&D are invertible then

$A = \begin{bmatrix} B & C \\ E & D \end{bmatrix} \in B(H, K, L, M)$  is an invertible if and only if  $B - CD^{-1}E, D - EB^{-1}C$  are invertible and in this case we have

$$A^{-1} = \begin{bmatrix} (B - CD^{-1}E)^{-1} & -(B - CD^{-1}E)^{-1}CD^{-1} \\ -(D - EB^{-1}C)^{-1}EB^{-1} & (D - EB^{-1}C)^{-1} \end{bmatrix} \in B(L, M, H, K)$$

Proof: Similar to proof of theorem 3.6..

**Remark 3.8.:** Also we can get the following alternative forms of  $A^{-1}$

$$1) A^{-1} = \begin{bmatrix} (B - CD^{-1}E)^{-1} & -B^{-1}C(D - EB^{-1}C)^{-1} \\ -(D - EB^{-1}C)^{-1}EB^{-1} & (D - EB^{-1}C)^{-1} \end{bmatrix}$$

$$2) A^{-1} = \begin{bmatrix} (B - CD^{-1}E)^{-1} & -(B - CD^{-1}E)^{-1}CD^{-1} \\ -D^{-1}E(B - CD^{-1}E)^{-1} & (D - EB^{-1}C)^{-1} \end{bmatrix}$$

$$3) A^{-1} = \begin{bmatrix} (B - CD^{-1}E)^{-1} & -B^{-1}C(D - EB^{-1}C)^{-1} \\ -D^{-1}E(B - CD^{-1}E)^{-1} & (D - EB^{-1}C)^{-1} \end{bmatrix}$$

**Remark 3.9.:**  $A = \begin{bmatrix} B & C \\ C^* & D \end{bmatrix} \geq I$  is special case of  $A = \begin{bmatrix} B & C \\ C^* & D \end{bmatrix} > 0$  (because  $A \geq I > 0$ ). And

if  $A = \begin{bmatrix} B & C \\ C^* & D \end{bmatrix} \geq I$  then it is necessary that A is invertible then

$B, D, B - CD^{-1}C^*, D - C^*B^{-1}C$  are invertible, in fact

$B \geq I, D \geq I, B - CD^{-1}C^* \geq I, D - C^*B^{-1}C \geq I$ , (and hence they are invertible). And if they

are invertible then  $A = \begin{bmatrix} B & C \\ C^* & D \end{bmatrix}$  is an invertible. So we may ask the following question :

**Question 3.10.:** is it true that if  $B \geq I, D \geq I, B - CD^{-1}C^* \geq I, D - C^*B^{-1}C \geq I$  then

$$A = \begin{bmatrix} B & C \\ C^* & D \end{bmatrix} \geq I?$$

But the following example show that this is not true:-

**Example 3.11.:**  $A = \begin{bmatrix} 5 & 4.1 \\ 4.1 & 5 \end{bmatrix}$  then  $B \geq 1, D \geq 1,$

$$B - CD^{-1}C^* = B - \frac{|C|^2}{D} = 5 - \frac{16.81}{5} = 1.638 \geq 1,$$

$$D - C^*B^{-1}C = D - \frac{|c|^2}{B} = 5 - \frac{16.81}{5} = 1.638 \geq 1 \text{ but,}$$

$A = \begin{bmatrix} 5 & 4.1 \\ 4.1 & 5 \end{bmatrix} \geq \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$  if and only if  $\begin{bmatrix} 4 & 4.1 \\ 4.1 & 4 \end{bmatrix} \geq 0$  but this is not true (because it is true if and only if there exists  $X, |X| \leq 1$  such that  $4.1 = \sqrt{4}X\sqrt{4}$ , but then

$$|X| = \frac{4.1}{4} > 1, \text{ a contradiction).}$$

**Remark 3.12:** If  $T \in B(H, K)$  then it is easy to check

$T$  is an invertible if and only if  $T^*T \in B(H, H)$  &  $TT^* \in B(K, K)$  are invertible and in this case we have  $T^{-1} = (T^*T)^{-1}T^* = T^*(TT^*)^{-1}$

Also from [2] we have:

i)  $T^*T \geq 0$  and  $TT^* \geq 0$

ii)  $T \neq 0$  if and only if  $T^*T \neq 0$  if and only if  $TT^* \neq 0$

so we have that

$T$  is an invertible if and only if  $T^*T > 0$  &  $TT^* > 0$  are invertible and in this case we have  $T^{-1} = (T^*T)^{-1}T^* = T^*(TT^*)^{-1}$ . Hence we can use this fact to find the inverse of

$A = \begin{bmatrix} B & C \\ E & D \end{bmatrix}$  (if it exists) by first find the inverses of  $AA^* > 0$  &  $A^*A > 0$  and use them to find the inverse of  $A$ , so

**Theorem 3.13:**  $A = \begin{bmatrix} B & C \\ E & D \end{bmatrix} \in B(H \times K, L \times M)$  is an invertible if and only if

- 1)  $a = BB^* + CC^*$  2)  $b = EE^* + DD^*$  3)  $c = a - (BE^* + CD^*)b^{-1}(BE^* + CD^*)^*$
  - 4)  $d = b - (EB^* + DC^*)a^{-1}(EB^* + DC^*)^*$  5)  $e = B^*B + E^*E$  6)  $f = C^*C + D^*D$
  - 7)  $g = e - (B^*C + E^*D)f^{-1}(B^*C + E^*D)^*$  8)  $h = f - (C^*B + D^*E)e^{-1}(C^*B + D^*E)^*$
- are invertible and in this case we have

$$A^{-1} = \begin{bmatrix} g^{-1}(B^* - (B^*C + E^*D)f^{-1}C^*) & g^{-1}(E^* - (B^*C + E^*D)f^{-1}D^*) \\ h^{-1}C^* - f^{-1}(C^*B + D^*E)g^{-1}B^* & h^{-1}D^* - f^{-1}(C^*B + D^*E)g^{-1}E^* \end{bmatrix}$$

$$= \begin{bmatrix} (B^* - E^*b^{-1}(EB^* + DC^*))c^{-1} & E^*d^{-1} - B^*c^{-1}(BE^* + CD^*)b^{-1} \\ (C^* - D^*b^{-1}(EB^* + DC^*))c^{-1} & D^*d^{-1} - C^*c^{-1}(BE^* + CD^*)b^{-1} \end{bmatrix}$$

Proof:  $A$  is an invertible if and only if  $AA^* > 0$  &  $A^*A > 0$  are invertible if and only if  $a, b, c, d, e, f, g, h$  are invertible and we have

$$A^{-1} = (A^*A)^{-1}A^* = \begin{bmatrix} g^{-1}(B^* - (B^*C + E^*D)f^{-1}C^*) & g^{-1}(E^* - (B^*C + E^*D)f^{-1}D^*) \\ h^{-1}C^* - f^{-1}(C^*B + D^*E)g^{-1}B^* & h^{-1}D^* - f^{-1}(C^*B + D^*E)g^{-1}E^* \end{bmatrix}$$

$$= A^*(AA^*)^{-1}$$

$$= \begin{bmatrix} (B^* - E^*b^{-1}(EB^* + DC^*))c^{-1} & E^*d^{-1} - B^*c^{-1}(BE^* + CD^*)b^{-1} \\ (C^* - D^*b^{-1}(EB^* + DC^*))c^{-1} & D^*d^{-1} - C^*c^{-1}(BE^* + CD^*)b^{-1} \end{bmatrix}$$

**Remark3.14:** we can generalize theorem3.13 and find the inverse of the  $m \times n$  operator matrix  $A$  by first we find the inverse of  $AA^* > 0$  &  $A^*A > 0$  by iteration as we did in remark2.6.then we find  $A^{-1}$  by the relation  $A^{-1} = (A^*A)^{-1}A^* = A^*(AA^*)^{-1}$

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