Unique Solution for the Estimation of the Plücker Coordinates Using Radial Basis Functions

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1 Notations and Background

1.1 Notation

Matrices are represented as bold capital letters (eg. $A \in \mathbb{R}^{n \times m}$, $n$ rows and $m$ columns). Vectors are represented as bold small letters (eg. $a \in \mathbb{R}^n$, $n$ elements). By default, a vector is considered a column. Small letters (eg. $a$) represent one dimensional elements. By default, the $j$th column vector of $A$ is specified as $a_j$. The $j$th element of a vector $a$ is written as $a_j$. The element of $A$ in the line $i$ and column $j$ is represented as $a_{i,j}$. Regular capital letters (eg. $A$) indicate one dimensional constants.

1.2 Useful Algebra Tools

In this section we describe some algebra tools that will be useful in the remaining sections. For more information about their properties we suggest [7, 2, 3].

For a matrix $A \in \mathbb{R}^{n \times m}$

- $C(A)$ – dimension of the column–space or rank of $A$;
- $N(A)$ – dimension of the null–space or nullity.
- $m = C(A) + N(A)$
- An useful property of the rank is $C(A) = C(A^T)$.
- If $P_1$ and $P_2$ are two permutation matrices. Then $C(A) = C(P_1AP_2)$.
- If $B \in \mathbb{R}^{k \times m}$ is column full–rank ($C(B) = m$) then $C(BA) = C(A)$
- If a matrix $A \in \mathbb{R}^{m \times m}$ is partitioned as

$$A = \begin{pmatrix} A_1 & A_2 \\ 0 & A_3 \end{pmatrix}$$

(1)

then, its eigenvalues $\lambda(A) = \lambda(A_1) \cup \lambda(A_3)$

1.3 Kronecker product

Let $U \in \mathbb{R}^{m \times n}$ and $V \in \mathbb{R}^{k \times l}$ and the equation

$$UXV^T = C$$

(2)

where $X \in \mathbb{R}^{n \times l}$ is matrix of the system unknowns. It is possible to rewrite the previous equation as

$$(V \otimes U) \text{vec}(X) = \text{vec}(C)$$

(3)
where $\otimes$ is the Kronecker product of $U$ and $V$ [2], with $[V \otimes U] \in \mathbb{R}^{mk \times nl}$, and vec $(X)$ is a $nl$–vector formed by stacking the columns of $X$.

The Kronecker product is an useful tool to turn some systems linear. For $V \in \mathbb{R}^{k \times l}$ and $U \in \mathbb{R}^{m \times n}$ the Kronecker products

$$V \otimes U = \{v_{i,j}U\} \in \mathbb{R}^{mk \times nl}. \quad (4)$$

## 2 Radial Basis Functions

Radial Basis Functions are are frequently used in approximating functions $(f : \mathbb{R}^2 \mapsto \mathbb{R})$ by means of least squares fitting. In these cases the interpolant equation can be written as

$$s(x) = a_0 + a_T x + \sum_{i=1}^{P} w_i \phi(||x - c_i||) = \left( \begin{array}{c} \phi(x) \\ p(x) \end{array} \right) \left( \begin{array}{c} w \\ r(x) \\ a \end{array} \right)_{hwa} \quad (5)$$

where $x$ and $\{c_i\}$ belong to $\mathbb{R}^2$, $||.||$ is the 2–norm of vectors, $p(x) = \left( \begin{array}{cc} 1 & x^T \end{array} \right)$, $\phi(x) = (\phi_1(x), \ldots, \phi_P(x))$ where $\phi_i(x) = \phi(||x - c_i||)$, $w = \left( \begin{array}{c} w_1 \\ \vdots \\ w_P \end{array} \right)^T$ and $a = \left( a_0 \ a_T \right)^T$.

In this section we describe the typical problem of finding the unknown vector $h_{wa}$ for a set of interpolant conditions

$$s(x_i) = f(x_i) \quad (6)$$

for $i = 1, \ldots, P$.

For a set $\{c_i\}$, we define

$$\Phi = \{\phi(||x_i - c_j||)\} \in \mathbb{R}^{P \times P}, \quad (7)$$

Wendland and Buhamann [8, 1] prove that, for $\{x_i = c_j\}$ where $i = 1, \ldots, P$, $\Phi$ is conditional positive definite.

For scattered set $\{c_i\}$, where $x_i \neq c_j$ for $i, j = 1, \ldots, P$, Quak et al. and Sivakumar and Ward [5, 6] prove that $\Phi$ is conditional positive definite, where each control point has to be associated to a data point $\{x_i\}$, that satisfies $d \leq q\varepsilon$, where $0 < \varepsilon \leq 1$, $d = \max \{||x_i - c_i||\}$ and $2q = \min_{j \neq i} \{||c_i - c_j||\}$. Quak et al.[5] also proved that $\phi_1(r) = (\beta_1^2 + r^2)^{1/2}$ and $\phi_2(r) = e^{-\beta_2 r^2}$ are good choices for radial basis functions, because, choosing an appropriate $\beta_1$ and $\beta_2$, they reduce the negative effects of small values of $q$ and $\varepsilon$ respectively.

From Equation (5), for a set $P$ of $\{x_i\}$ we can write

$$s = \left( \begin{array}{c|c} \Phi & K^T \end{array} \right) \left( \begin{array}{c} h_{wa} \end{array} \right) \quad (8)$$

where $K \in \mathbb{R}^{3 \times P}$ is the stacking of $p(x_i)$ and $s = \left( s(x_1) \ldots s(x_P) \right)^T$.

From Equation (8), we have $P + 3$ unknowns and only $P$ equations. To eliminate the extra degrees of freedom, additional constraints are needed. We use the additional constraints resulting from the conditional positive
definiteness of the space of solutions of \( w \) \[8\]

\[
\sum_{i=1}^{P} w_i p(x) = Kw = 0.
\] (9)

Putting all together

\[
\begin{pmatrix}
  s \\
  0
\end{pmatrix} = \begin{pmatrix}
  \Phi & K^T \\
  K & 0
\end{pmatrix}
\begin{pmatrix}
  v \\
  u
\end{pmatrix} h_{wa}
\] (10)

which has only one solution when \( \Gamma \in \mathbb{R}^{P+3 \times P+3} \) is full–rank.

If \( N(\Gamma) = 0 \), \( C(\Gamma) = P + 3 \). Thus, computing the null–space of \( \Gamma \),

\[
\begin{pmatrix}
  \Phi & K^T \\
  K & 0
\end{pmatrix}
\begin{pmatrix}
  v \\
  u
\end{pmatrix} = 0
\] (11)

or

\[
\Phi v + K^T u = 0
\]

\[
Kv = 0.
\] (13)

The solution is only verified for \( v = 0 \) and \( u = 0 \), which means that \( N(\Gamma) = 0 \) and \( C(\Gamma) = P + 3 \).

From \[8\], Section 8.5, if we pre–multiply the first Equation of Equation (12) by \( v^T \) we get

\[
v^T \Phi v + (Kv)^T u = 0.
\] (14)

From Equation (13), \( Kv = 0 \) which reduces Equation (14) to

\[
v^T \Phi v = 0.
\] (15)

We know from previous statements that \( \Phi \) is conditional positive definite, which means that \( v^T \Phi v > 0 \) for any non–zero vector \( v \). As a consequence, Equation (15) is only verified for \( v = 0 \).

Since we already proved that \( v = 0 \), we can rewrite the Equation (12) as

\[
K^T u = 0.
\] (16)

If the set \( \{x_i\} \), for \( i = 1, \ldots, P \) with \( P \geq 3 \), forms a full–column rank matrix \( K^T \), \( C(K^T) = 3 \), Equation (16) is only verified for \( u = 0 \), which implies \( N(\Gamma) = 0 \) and \( C(\Gamma) = P + 3 \).

### 3 Introduction

In this report we study and analyze the relationship between the number \( N \) of point correspondences \( \{x_i \mapsto p_i\} \) required for the calibration and the rank of the calibration matrix described in \[4\].
The equation that represents the general imaging model (as described in [4]) can be written as

\[
\mathbf{l}_\mathbb{R} = \mathbf{s}(\mathbf{x}) = \left( \begin{array}{c} \phi(\mathbf{x}) \\ \mathbf{p}(\mathbf{x}) \end{array} \right) \left( \begin{array}{c} \mathbf{h}_\text{wa}^{(1)} \\ \ldots \\ \mathbf{h}_\text{wa}^{(6)} \end{array} \right) \quad \text{(17)}
\]

where vectors \( \mathbf{h}_\text{wa}^{(i)} \), for \( i = 1, \ldots, 6 \), are as in Equation (5).

The calibration parameters are computed by estimating a non–zero vector \( \text{vec}(\mathbf{H}_\text{wa}) \) that satisfies

\[
\begin{bmatrix}
\mathbf{Q}(\mathbf{p}_1) \otimes \mathbf{r}(\mathbf{x}_1) \\
\mathbf{Q}(\mathbf{p}_2) \otimes \mathbf{r}(\mathbf{x}_2) \\
\vdots \\
\mathbf{Q}(\mathbf{p}_N) \otimes \mathbf{r}(\mathbf{x}_N) \\
\mathbf{D}
\end{bmatrix}
\begin{bmatrix}
\text{vec}(\mathbf{H}_\text{wa}) = 0
\end{bmatrix}
\quad \text{(18)}
\]

where \( \text{vec}(\mathbf{H}_\text{wa}) \in \mathbb{R}^{(6P+18) \times 1} \) is the stacking of \( \mathbf{h}_\text{wa}^{(i)} \) for \( i = 1, \ldots, 6 \), and \( \mathbf{Q}(\mathbf{p}_i) \) is the incident relation between a point in the world \( \mathbf{p}_i \in \mathbb{R}^3 \) and a line generated from an image point \( \mathbf{x}_i \)

\[
\mathbf{Q}(\mathbf{p}_i) = \begin{pmatrix}
\mathbf{[p]_x} \\
\mathbf{0}^T \\
\mathbf{p}_i^T
\end{pmatrix}
\quad \text{(19)}
\]

where \( \mathbf{I} \) is the identity matrix, with dimensions \( 3 \times 3 \), and \( \mathbf{[a]_x} \) is the matrix that linearizes the three dimensional exterior product as \( \mathbf{[a]} \mathbf{b} = \mathbf{a} \times \mathbf{b} \). Since \( \mathbf{l}_\mathbb{R} = \mathbf{s}(\mathbf{x}) \), we see that the solution for \( \mathbf{H}_\text{wa} \) is up to a scale factor. Thus, to have a unique solution, we must have \( \mathcal{N}(\mathbf{M}) = 1 \) and the solution is any element of the right null–space except the trivial solution \( \text{vec}(\mathbf{H}_\text{wa}) = 0 \).

### 4 Rank of matrix \( \mathbf{M} \)

In this section, we study the relationship between the rank of matrix \( \mathbf{M} \) (Equation (18)) and the number of point–correspondences \( (N) \), used in the calibration process.

Since permuting rows does not change the rank of a matrix, \( \mathcal{C}(\mathbf{A}) = \mathcal{C}(\mathbf{ZM}) \), for any permmutation matrix \( \mathbf{Z} \), and we can study the rank of \( \mathbf{A} \), instead of \( \mathbf{M} \).

From Equation (18) and Equation (4), we can find a matrix \( \mathbf{A} = \mathbf{ZM} \) as Equation (20). where \( \mathbf{Z} \) is a permutation matrix, \( \mathbf{p}_i = \left( \mathbf{p}_i^{(1)}, \mathbf{p}_i^{(2)}, \mathbf{p}_i^{(3)} \right) \) and \( \mathbf{r}_i = \mathbf{r}(\mathbf{x}_i) \), where \( \mathbf{r}(\mathbf{x}_i) \) is as described in Section 2.
Thus, we consider the matrix $F$

$$A = \begin{pmatrix}
0 & -p_1^{(3)} r_1 & p_1^{(2)} r_1 & r_1 & 0 & 0 \\
\vdots & \vdots & \vdots & \vdots & \vdots & \vdots \\
0 & -p_N^{(3)} r_N & p_N^{(2)} r_N & r_N & 0 & 0 \\
p_1^{(3)} r_1 & 0 & -p_1^{(1)} r_1 & 0 & r_1 & 0 \\
\vdots & \vdots & \vdots & \vdots & \vdots & \vdots \\
p_N^{(3)} r_N & 0 & -p_N^{(1)} r_N & 0 & r_N & 0 \\
p_1^{(2)} r_1 & p_1^{(1)} r_1 & 0 & 0 & 0 & r_1 \\
\vdots & \vdots & \vdots & \vdots & \vdots & \vdots \\
-p_1^{(2)} r_N & p_N^{(1)} r_N & 0 & 0 & 0 & r_N \\
0 & 0 & 0 & -p_N^{(1)} r_N & p_N^{(2)} r_N & p_N^{(3)} r_N \\
\end{pmatrix}$$

(20)

We define $E$ and $F$ as

$$E = \begin{pmatrix}
0 & -p_1^{(3)} r_1 & p_1^{(2)} r_1 & r_1 & 0 & 0 \\
\vdots & \vdots & \vdots & \vdots & \vdots & \vdots \\
0 & -p_N^{(3)} r_N & p_N^{(2)} r_N & r_N & 0 & 0 \\
p_1^{(3)} r_1 & 0 & -p_1^{(1)} r_1 & 0 & r_1 & 0 \\
\vdots & \vdots & \vdots & \vdots & \vdots & \vdots \\
p_N^{(3)} r_N & 0 & -p_N^{(1)} r_N & 0 & r_N & 0 \\
p_1^{(2)} r_1 & p_1^{(1)} r_1 & 0 & 0 & 0 & r_1 \\
\vdots & \vdots & \vdots & \vdots & \vdots & \vdots \\
-p_1^{(2)} r_N & p_N^{(1)} r_N & 0 & 0 & 0 & r_N \\
\end{pmatrix}$$

and

$$F = \begin{pmatrix}
0 & 0 & 0 & p_1^{(1)} r_1 & p_1^{(2)} r_1 & p_1^{(3)} r_1 \\
\vdots & \vdots & \vdots & \vdots & \vdots & \vdots \\
0 & 0 & 0 & p_N^{(1)} r_N & p_N^{(2)} r_N & p_N^{(3)} r_N \\
\end{pmatrix}$$

(21)

where $E \in \mathbb{R}^{3N \times 6P+18}$, $F \in \mathbb{R}^{N \times 6P+18}$ and we can rewrite $A$ as

$$A = \begin{pmatrix}
E \\
F \\
D
\end{pmatrix}.$$ 

(22)

We can see that the rows of $F$ are linear dependent on the rows of $E$.

4.1 Proof that matrix $M$ (in Equation (18)) can have rank $6P + 17$

Since the rows of the $F$ are linearly dependent on the rows of $E$, we ignore the rows of $F$ for the rest of the section. Thus, we consider the matrix $A^{(1)} \in \mathbb{R}^{3N+18 \times 6P+18}$

$$A^{(1)} = Z^{(1)} \begin{pmatrix}
E^{(1)} \\
D
\end{pmatrix}.$$ 

(23)
and if we define \( D \in \mathbb{R}^{18 \times 6P + 18} \) as

\[
D = \begin{pmatrix}
0 & -\Xi_1 P_1 & \Xi_2 P_1 & P_1 & 0 & 0 \\
\Xi_1 P_1 & 0 & -\Xi_3 P_1 & 0 & P_1 & 0 \\
-\Xi_2 P_1 & \Xi_3 P_1 & 0 & 0 & 0 & P_1 \\
0 & -\Xi_4 P_2 & \Xi_5 P_2 & P_2 & 0 & 0 \\
\Xi_4 P_2 & 0 & -\Xi_6 P_2 & 0 & P_2 & 0 \\
-\Xi_5 P_2 & \Xi_6 P_2 & 0 & 0 & 0 & P_2 \\
\end{pmatrix}
\]  

(24)

where

\[
P_1 = \begin{pmatrix} \mathbf{K}_1 & 0 \end{pmatrix}, \quad P_2 = \begin{pmatrix} \mathbf{K}_2 & 0 \end{pmatrix}
\]  

(25)

\( P_i \in \mathbb{R}^{3 \times P+3} \) and \( \mathbf{K}_1, \mathbf{K}_2 \in \mathbb{R}^{3 \times P} \) are the stacking of the set \( \{ \mathbf{p}(x_i) \} \) for \( i = 1, \ldots, P \), and \( \{ \mathbf{p}(x_i) \} \) for \( i = P + 1, \ldots, 2P \) respectively. Matrices \( \Xi_i \in \mathbb{R}^{3 \times 3} \) are random diagonal matrices, where \( \xi_j^{(i)} \), for \( j = 1, 2, 3 \) are their diagonal elements.

We see that \( E^{(1)} \in \mathbb{R}^{3N \times 6P + 18} \) and \( D \in \mathbb{R}^{18 \times 6P + 18} \). Thus, to have \( \mathcal{C}(A^{(1)}) = 6P + 17 \), we need at least \( N = 2P \).

For a permutation matrix \( Z^{(1)} \), \( E \) with \( N = 2P \) and \( D \) as in Equation (24), we define \( A^{(1)} \) as in Equation (26).

We can express \( A^{(1)} \) as a block of \( P + 3 \times P + 3 \) matrices

\[
(A^{(1)})^T = \begin{pmatrix}
0 & \Gamma_1^T T_1 & -\Gamma_1^T D_1 & 0 & \Gamma_2^T T_2 & -\Gamma_2^T D_2 \\
-\Gamma_1^T T_1 & 0 & \Gamma_1^T S_1 & -\Gamma_2^T T_2 & 0 & \Gamma_2^T S_2 \\
\Gamma_1^T D_1 & -\Gamma_1^T S_1 & 0 & \Gamma_2^T D_2 & -\Gamma_2^T S_2 & 0 \\
\Gamma_1^T T_1 & 0 & 0 & \Gamma_2^T T_1 & 0 & 0 \\
0 & \Gamma_1^T T_1 & 0 & 0 & \Gamma_2^T T_1 & 0 \\
0 & 0 & \Gamma_1^T T_1 & 0 & 0 & \Gamma_2^T T_1 \\
\end{pmatrix}
\]  

(27)

where \( D_i, T_i, S_i \in \mathbb{R}^{P+3 \times P+3} \) are diagonal matrices, whose diagonal elements are equal to respectively \( p^{(m)}_n \) and to corresponding elements of diagonal matrices \( \Xi_i \) (\( \xi_j^{(i)} \), with \( j = 1, \ldots, 3 \)). For instance, diagonal matrix \( T_1 \) is

\[
T_1 = \begin{pmatrix}
p_1^{(3)} & \cdots & 0 & 0 & 0 & 0 \\
\vdots & \ddots & \vdots & \vdots & \vdots & \vdots \\
0 & \cdots & p_P^{(3)} & 0 & 0 & 0 \\
0 & \cdots & 0 & \xi_1^{(1)} & 0 & 0 \\
0 & \cdots & 0 & 0 & \xi_2^{(1)} & 0 \\
0 & \cdots & 0 & 0 & 0 & \xi_3^{(1)} \\
\end{pmatrix}
\]  

(28)

Matrices \( \Gamma_1 \) and \( \Gamma_2 \) are

\[
\Gamma_1 = \begin{pmatrix} \mathbf{R}_1 & \mathbf{P}_1 \end{pmatrix} \quad \text{and} \quad \Gamma_2 = \begin{pmatrix} \mathbf{R}_2 & \mathbf{P}_2 \end{pmatrix}
\]  

(29)
\[ A^{(1)} = \begin{pmatrix} 
0 & -p_1^{(3)} r_1 & p_1^{(2)} r_1 & r_1 & 0 & 0 \\
\vdots & \vdots & \vdots & \vdots & \vdots & \vdots \\
0 & -p_P^{(3)} r_P & p_P^{(2)} r_P & r_P & 0 & 0 \\
0 & -\Xi_1 P_1 & \Xi_2 P_1 & P_1 & 0 & 0 \\
0 & -p_{P+1}^{(3)} r_{P+1} & p_{P+1}^{(2)} r_{P+1} & r_{P+1} & 0 & 0 \\
\vdots & \vdots & \vdots & \vdots & \vdots & \vdots \\
p_1^{(3)} r_1 & 0 & -p_1^{(1)} r_1 & 0 & r_1 & 0 \\
\vdots & \vdots & \vdots & \vdots & \vdots & \vdots \\
p_P^{(3)} r_P & 0 & -p_P^{(1)} r_P & 0 & r_P & 0 \\
\Xi_1 P_1 & 0 & -\Xi_2 P_1 & 0 & P_1 & 0 \\
p_{P+1}^{(3)} r_{P+1} & 0 & -p_{P+1}^{(1)} r_{P+1} & 0 & r_{P+1} & 0 \\
\vdots & \vdots & \vdots & \vdots & \vdots & \vdots \\
p_{2P}^{(3)} r_{2P} & 0 & -p_{2P}^{(1)} r_{2P} & 0 & r_{2P} & 0 \\
\Xi_2 P_2 & 0 & -\Xi_3 P_2 & 0 & P_2 & 0 \\
-p_1^{(2)} r_1 & p_1^{(1)} r_1 & 0 & 0 & 0 & r_1 \\
\vdots & \vdots & \vdots & \vdots & \vdots & \vdots \\
-p_P^{(2)} r_P & p_P^{(1)} r_P & 0 & 0 & 0 & r_P \\
-\Xi_2 P_1 & \Xi_3 P_1 & 0 & 0 & 0 & P_1 \\
p_{P+1}^{(3)} r_{P+1} & p_{P+1}^{(2)} r_{P+1} & 0 & 0 & 0 & r_{P+1} \\
\vdots & \vdots & \vdots & \vdots & \vdots & \vdots \\
-p_{2P}^{(2)} r_{2P} & p_{2P}^{(1)} r_{2P} & 0 & 0 & 0 & r_{2P} \\
-\Xi_3 P_2 & \Xi_6 P_2 & 0 & 0 & 0 & P_2 
\end{pmatrix} \in \mathbb{R}^{6P+18\times 6P+18} \quad (26) \]
where \( \Gamma_i \in \mathbb{R}^{P+3 \times P+3} \), and

\[
R_1 = \begin{pmatrix} r_1 \\ \vdots \\ r_P \end{pmatrix} \quad \text{and} \quad R_2 = \begin{pmatrix} r_{P+1} \\ \vdots \\ r_{2P} \end{pmatrix}
\]

(30)

where \( R_i \in \mathbb{R}^{P \times P+3} \) and \( P_1 \) and \( P_2 \) are as in Equation (25).

We assume that the conditions described in Section 2 are met for \( \Gamma_1 \) and \( \Gamma_2 \), which means that these matrices are full–rank.

Let us define a matrix

\[
N = G_1 \left( A^{(1)} \right)^T G_2
\]

(31)

where

\[
G_1 = \begin{pmatrix} \left( \Gamma_1^T \right)^{-1} & 0 & \cdots & 0 \\ 0 & \left( \Gamma_1^T \right)^{-1} & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & \left( \Gamma_1^T \right)^{-1} \end{pmatrix} \quad \text{and} \quad G_2 = \begin{pmatrix} I & 0 & 0 & 0 & 0 \\ 0 & I & 0 & 0 & 0 \\ 0 & 0 & I & 0 & 0 \\ 0 & 0 & 0 & L^{-1} & 0 \\ 0 & 0 & 0 & 0 & L^{-1} \end{pmatrix}
\]

(32)

\( G_1, G_2, \in \mathbb{R}^{6P+18 \times 6P+18} \) are full–rank matrices, and with \( L = \left( \Gamma_1^T \right)^{-1} \Gamma_2^T \). The pre or post–multiplication by any full–rank matrix does not change the rank of a matrix. Thus, \( C(N) = C \left( \left( A^{(1)} \right)^T \right) \) and \( C \left( A^{(1)} \right) = C \left( \left( A^{(1)} \right)^T \right) \).

From Section 1.2, we can see that \( C(N) + \mathcal{N}(N) = 6P + 18 \). Thus, if we want \( C \left( A^{(1)} \right) = C(N) = 6P + 17 \), we must have \( \mathcal{N}(N) = 1 \). As a result, we need to prove that the nullity of \( N \) is one, where \( N \) is

\[
N = \begin{pmatrix} 0 & T_1 & -D_1 & 0 & LT_2 L^{-1} & -LD_2 L^{-1} \\ -T_1 & 0 & S_1 & -LT_2 L^{-1} & 0 & LS_2 L^{-1} \\ D_1 & -S_1 & 0 & LD_2 L^{-1} & -LS_2 L^{-1} & 0 \\ I & 0 & 0 & I & 0 & 0 \\ 0 & I & 0 & 0 & I & 0 \\ 0 & 0 & I & 0 & 0 & I \end{pmatrix},
\]

(33)

which means that \( Nv = 0 \) has a one dimensional subspace of solutions.

We consider that \( v = (v_1, \ldots, v_6) \in \mathbb{R}^{6P+18} \) where \( v_i \in \mathbb{R}^{P+3} \). From the three last rows of Equation (33), we see that the null–space of \( N \) must verify

\[
v_1 = -v_4 \\
v_2 = -v_5 \\
v_3 = -v_6.
\]

(34) (35) (36)

Getting the second, fifth and sixth row of equations of matrix \( N \) and the third, fifth and sixth row of equations
of matrix $N$ respectively, we can define the following constraints

$$
\begin{pmatrix}
-T_1 & 0 & S_1 \\
0 & I & 0 \\
0 & 0 & I
\end{pmatrix}
\begin{pmatrix}
v_1 \\
v_2 \\
v_3
\end{pmatrix}
= 
\begin{pmatrix}
LT_2L^{-1} & 0 & LS_2L^{-1} \\
0 & I & 0 \\
0 & 0 & I
\end{pmatrix}
\begin{pmatrix}
v_4 \\
v_5 \\
v_6
\end{pmatrix}
$$

(37)

and

$$
\begin{pmatrix}
D_1 & -S_1 & 0 \\
0 & I & 0 \\
0 & 0 & I
\end{pmatrix}
\begin{pmatrix}
v_1 \\
v_2 \\
v_3
\end{pmatrix}
= 
\begin{pmatrix}
LD_2L^{-1} & -LS_2L^{-1} & 0 \\
0 & I & 0 \\
0 & 0 & I
\end{pmatrix}
\begin{pmatrix}
v_4 \\
v_5 \\
v_6
\end{pmatrix}
$$

(38)

If the diagonal elements of $D_1$ and $T_1$ are different from zero, we can define matrices $B$ and $C$ as

$$
\begin{pmatrix}
v_1 \\
v_2 \\
v_3
\end{pmatrix}
= 
B
\begin{pmatrix}
v_4 \\
v_5 \\
v_6
\end{pmatrix},
\begin{pmatrix}
v_1 \\
v_2 \\
v_3
\end{pmatrix}
= 
C
\begin{pmatrix}
v_4 \\
v_5 \\
v_6
\end{pmatrix}
$$

(39)

Using Appendix A.2, we obtain

$$
\begin{pmatrix}
-T_1 & 0 & S_1 \\
0 & I & 0 \\
0 & 0 & I
\end{pmatrix}^{-1}
\begin{pmatrix}
-T_2L^{-1} & 0 & LS_2L^{-1} \\
0 & I & 0 \\
0 & 0 & I
\end{pmatrix}
= 
\begin{pmatrix}
-T_1^{-1} & 0 & T_1^{-1}S_1 \\
0 & I & 0 \\
0 & 0 & I
\end{pmatrix}
\begin{pmatrix}
-T_2L^{-1} & 0 & LS_2L^{-1} \\
0 & I & 0 \\
0 & 0 & I
\end{pmatrix}
= 
B
$$

(40)

and

$$
\begin{pmatrix}
D_1 & -S_1 & 0 \\
0 & I & 0 \\
0 & 0 & I
\end{pmatrix}^{-1}
\begin{pmatrix}
LD_2L^{-1} & -LS_2L^{-1} & 0 \\
0 & I & 0 \\
0 & 0 & I
\end{pmatrix}
= 
\begin{pmatrix}
D_1^{-1} & D_1^{-1}S_1 & 0 \\
0 & I & 0 \\
0 & 0 & I
\end{pmatrix}
\begin{pmatrix}
LD_2L^{-1} & -LS_2L^{-1} & 0 \\
0 & I & 0 \\
0 & 0 & I
\end{pmatrix}
= 
C
$$

(41)

From Section 1.2, the sets of eigenvalues of $B$ and $C$ are respectively

$$
\lambda(B) = \lambda(-T_1^{-1}LT_2L^{-1}) \cup \lambda\left(\begin{pmatrix}
-I & 0 \\
0 & -I
\end{pmatrix}\right) \quad \text{and} \quad \lambda(C) = \lambda(-D_1^{-1}LD_2L^{-1}) \cup \lambda\left(\begin{pmatrix}
-I & 0 \\
0 & -I
\end{pmatrix}\right)
$$

(42)
and we define $\Sigma_B$, $\Sigma_C$ as diagonal matrices, whose diagonal elements are the eigenvalues of $B$ and $C$ respectively

$$
\Sigma_B = \begin{pmatrix}
\Sigma_{-T_1^{-1}LT_2L^{-1}} & 0 & 0 \\
0 & -I & 0 \\
0 & 0 & -I
\end{pmatrix}
\quad \text{and} \quad
\Sigma_C = \begin{pmatrix}
\Sigma_{-D_1^{-1}LD_2L^{-1}} & 0 & 0 \\
0 & -I & 0 \\
0 & 0 & -I
\end{pmatrix}.
$$

(43)

We can see that the solutions for Equations (37) that verify Equations (34), (34) and (36), are defined by the eigenvectors, that correspond to the eigenvalues $\lambda(B)$ that are equal to $-1$. On the other hand, solutions for Equations (38) that verify Equations (34), (34) and (36), are defined by the eigenvectors, that correspond to the eigenvalues $\lambda(C)$ that are equal to $-1$.

If we consider that $T_i$ and $D_i$ are random matrices, we can conclude that the probability of $\lambda(T_1^{-1}LT_2L^{-1}) \cap \lambda(-I) = \emptyset$ and $\lambda(D_1^{-1}LD_2L^{-1}) \cap \lambda(-I) = \emptyset$ is equal to one.

From Appendix A.3, we conclude that the matrices that correspond to the stacking of eigenvectors (eigenvectors matrices), $V$ and $U$ ($B = V \Sigma_B V^{-1}$ and $C = U \Sigma_C U^{-1}$) have the form

$$
V = \begin{pmatrix}
V^{(1)} & 0 & V^{(2)} \\
0 & V^{(3)} & 0 \\
0 & 0 & V^{(4)}
\end{pmatrix}
\quad \text{and} \quad
U = \begin{pmatrix}
U^{(1)} & U^{(2)} & 0 \\
0 & U^{(3)} & 0 \\
0 & 0 & U^{(4)}
\end{pmatrix}.
$$

(44)

where $V, U \in \mathbb{R}^{3P+9 \times 3P+9}$.

Since we are only interested in eigenvectors associated to eigenvalues equal to $-1$, we only consider the subspaces generated from matrices

$$
\hat{V} = \begin{pmatrix}
0 & V^{(2)} \\
V^{(3)} & 0 \\
0 & V^{(4)}
\end{pmatrix}
\quad \text{and} \quad
\hat{U} = \begin{pmatrix}
U^{(2)} & 0 \\
U^{(3)} & 0 \\
0 & U^{(4)}
\end{pmatrix}.
$$

(45)

where $\hat{V}, \hat{U} \in \mathbb{R}^{3P+9 \times 2P+6}$

However, we want solutions that verify $Nv = 0$, which means that they must belong to both $\hat{V}$ and $\hat{U}$ subspaces. As a result, solutions must belong to the intersection of subspaces defined by $\hat{V}$ and $\hat{U}$.

From Appendix A.3 and Appendix A.4, we conclude that the intersection subspace is defined by the column space of

$$
W = \begin{pmatrix}
* \\
1 \\
K
\end{pmatrix}
$$

(46)

where $W \in \mathbb{R}^{3P+9 \times P+3}$. This means that, any linear combination of $W$ columns ($Wa$ for any $a \neq 0$) is a solution for Equations (39) that verifies Equation (34), (35) and (36) where

$$
v = (*, a, Ka, *, -a, -Ka)
$$

(47)

for any vector $a \in \mathbb{R}^{P+3}$ different from zero.
However, from the first row of equations of \( N \), Equation (47) must verify

\[
T_1 \mathbf{v}_2 + L T_2 L^{-1} \mathbf{v}_5 = D_1 \mathbf{v}_3 + L D_2 L^{-1} \mathbf{v}_6,
\]

which from Equation (47) is equal to

\[
\frac{(T_1 - LT_2 L^{-1})}{F(T_{1,2})} a = \frac{(D_1 - LD_2 L^{-1})}{F(D_{1,2})} Ka.
\]

From Section A.1, the previous assumptions that \( \lambda (T_1^{-1}LT_2 L^{-1}) \cap \lambda (-I) = \emptyset \) and \( \lambda (D_1^{-1}LD_2 L^{-1}) \cap \lambda (-I) = \emptyset \) and assuming that \( S_1, S_2 \) are random matrices which implies that the probability of \( \lambda (S_1^{-1}LS_2 L^{-1}) \cap \lambda (-I) = \emptyset \) is one, we see that \( \mathcal{C} (F (T_{1,2})) = P + 3 \), \( \mathcal{C} (F (D_{1,2})) = P + 3 \) and \( \mathcal{C} (K) = P + 3 \). Thus, the constraint corresponding to Equation (48) can be rewritten as

\[
K^{-1} F (D_{1,2})^{-1} F (T_{1,2}) a = a.
\]

As a result, we can see that the dimension of the null–space of \( N \) is equal to the number of eigenvalues \( \lambda (K^{-1} F (D_{1,2})^{-1} F (T_{1,2})) \) that are equal to 1.

### 4.2 The set \( \lambda \left( K^{-1} F (D_{1,2})^{-1} F (T_{1,2}) \right) \)

In the previous section, we saw that \( \mathcal{C} (A^{(1)}) = \mathcal{C} (N) \). On the other hand, we see that the \( N (N) \) is equal to the number of eigenvalues \( \lambda (K^{-1} F (D_{1,2})^{-1} F (T_{1,2})) \cap \lambda (I) \) and, since \( N \) is a square matrix, we know that \( 6P + 18 = \mathcal{C} (N) + N (N) \). As a result, \( \mathcal{C} (N) = 6P + 17 \), implies \( N (N) = 1 \), which means that \( \lambda (K^{-1} F (D_{1,2})^{-1} F (T_{1,2})) \) must have one eigenvalue equal to 1.

\( \Gamma_i \) are matrices that depend on a vector \( d \). As a result, if we consider random elements of \( d \), it is expected that the number of eigenvalues \( \lambda (K^{-1} F (D_{1,2})^{-1} F (T_{1,2})) \cap \lambda (I) = \emptyset \).

However, we, intentionally chose matrix \( D \) as in Equation (24). Therefore matrix \( D \) has the following rows

\[
Y = \begin{pmatrix}
 0 & -\xi_1^{(1)} & \xi_1^{(2)} & 1 & 0 & 0 \\
\xi_1^{(1)} & 0 & -\xi_1^{(3)} & 0 & 1 & 0 \\
-\xi_1^{(2)} & \xi_1^{(3)} & 0 & 0 & 0 & 1 \\
0 & -\xi_1^{(4)} & \xi_1^{(5)} & 1 & 0 & 0 \\
\xi_1^{(4)} & 0 & -\xi_1^{(6)} & 0 & 1 & 0 \\
-\xi_1^{(5)} & \xi_1^{(6)} & 0 & 0 & 0 & 1
\end{pmatrix}
\]

where \( Y \in \mathbb{R}^{(6\times6P+18)} \),

\[
\xi_1^{(i)} = \begin{pmatrix}
\xi_1^{(i)} \\
\xi_1^{(i)} \\
\vdots \\
\xi_1^{(i)} \\
0 & 0 & 0 & 0 & 0
\end{pmatrix}
\]

and \( 1 = \begin{pmatrix}
1 \\
\cdots \\
1 \\
0 & 0 & 0 & 0
\end{pmatrix} \)

with \( \xi_1^{(i)}, 1 \in \mathbb{R}^{(1\times P+3)} \).
One concludes that $C(Y) = C(\bar{Y})$ where

$$\bar{Y} = \begin{pmatrix}
0 & -\xi_1^{(1)} & \xi_1^{(2)} & 1 & 0 & 0 \\
\xi_1^{(1)} & 0 & -\xi_1^{(3)} & 0 & 1 & 0 \\
-\xi_1^{(2)} & \xi_1^{(3)} & 0 & 0 & 0 & 1 \\
0 & -\xi_1^{(4)} & \xi_1^{(5)} & 1 & 0 & 0 \\
\xi_1^{(4)} & 0 & -\xi_1^{(6)} & 0 & 1 & 0 \\
-\xi_1^{(5)} & \xi_1^{(6)} & 0 & 0 & 0 & 1
\end{pmatrix}$$

and $C(Y) = C(\bar{Y}) = 5$.

Since the rows of $Y$ will be the columns of $(A^{(1)})^T$, we see that $C\left((A^{(1)})^T\right) \leq 6P + 17$ which means that we have one eigenvector of $\lambda(K^{-1}F(D_{1,2})^{-1}F(T_{1,2}))$ equal to 1.

Thus, for random elements of the diagonal matrices $D_i, T_i, S_i$ and random vector $d$, we have $N(N) = 1$ with probability one, which implies $C(A^{(1)}) = C\left((A^{(1)})^T\right) = C(N) = 6P + 17$.

5 Conclusions

To obtain the rank of the matrix $M$ we write

$$M = Z^{(2)}A^{(2)}$$

where the matrix $A^{(2)}$ is as

$$A^{(2)} = \begin{pmatrix} A^{(1)} \\ F \end{pmatrix}$$

and $A^{(1)}$ is as in Equation (26) and $Z^{(2)}$ is a permutation matrix.

In Section 4, we saw that each of the rows of $F$ is linearly dependent on the rows of $E$, which are included in matrix $A^{(1)}$. Thus, we can write $C(A^{(2)}) = C(A^{(1)}) = 6P + 17$.

Since the permutation of rows does not change the rank of a matrix, we can write $C(M) = C(A^{(2)}) = 6P + 17$.

Appendices

A Some Matrix Results

A.1 Rank of $D_1 - LD_2 L^{-1}$

Considering diagonal full-rank matrices $D_1, D_2 \in \mathbb{R}^{P \times P}$ and a generic full-rank $L \in \mathbb{R}^{P \times P}$.

If we write a matrix $M \in \mathbb{R}^{2P \times 2P}$ as

$$M = \begin{pmatrix} I & 0 \\ LD_1L^{-1} & -LD_1L^{-1} + D_2 \end{pmatrix},$$

(56)
we see that \( C(M) = C(I) + C(-LD_1L^{-1} + D_2) \). If we post–multiply \( M \) by any non–singular matrix, the rank of the resulting matrix will be the same as the rank of \( M \). As a result, we define
\[
N = M \begin{pmatrix} I & I \\ 0 & I \end{pmatrix}
\]
where \( C(N) = C(M) \) and
\[
N = \begin{pmatrix} I & I \\ LD_1L^{-1} & D_2 \end{pmatrix}.
\]
We can see that the null–space of \( N \) must satisfy
\[
\begin{pmatrix} I & I \\ LD_1L^{-1} & D_2 \end{pmatrix} \begin{pmatrix} v_1 \\ v_2 \end{pmatrix} = 0,
\]
which can be rewritten as
\[
\begin{cases} v_1 = -v_2 \\ -D_2^{-1}LD_1L^{-1}v_1 = v_2 \end{cases}
\]
and \( N(N) = n \), where \( n \) is the number of eigenvalues of \(-D_2^{-1}LD_1L^{-1}v_1\) equal to one.

If do not exist eigenvalues equal to one, then \( N(N) = 0 \), which implies \( N(M) = N(N) = 2P \) and \( C(-LD_1L^{-1} + D_2) = P \).

### A.2 Inverse of Matrices

In this section we describe how to get the inverses of the matrix
\[
A = \begin{pmatrix} A_1 & 0 & A_2 \\ 0 & A_3 & 0 \\ 0 & 0 & A_4 \end{pmatrix}
\]
where \( A \) is full–rank.

The inverse must satisfy \( A^{-1}A = I \), thus
\[
\begin{pmatrix} X_1 & X_2 & X_3 \\ X_4 & X_5 & X_6 \\ X_7 & X_8 & X_9 \end{pmatrix} \begin{pmatrix} A_1 & 0 & A_2 \\ 0 & A_3 & 0 \\ 0 & 0 & A_4 \end{pmatrix} = \begin{pmatrix} I & 0 & 0 \\ 0 & I & 0 \\ 0 & 0 & I \end{pmatrix}.
\]

We can define the tree next systems
\[
\begin{cases} X_1A_1 = I \\ X_4A_1 = 0 \\ X_7A_1 = 0 \end{cases} \quad \begin{cases} X_2A_3 = 0 \\ X_5A_3 = I \quad \text{and} \quad X_4A_2 + X_6A_4 = 0 \end{cases} \quad \begin{cases} X_1A_2 + X_3A_4 = 0 \\ X_7A_2 + X_9A_4 = I \end{cases}
\]

From the first system, we get \( X_7 = X_4 = 0 \) and \( X_1 = A_1^{-1} \). From the second system, we get \( X_2 = X_8 = 0 \) and
\( X_5 = A_3^{-1} \). Since \( X_4 = X_7 = 0 \), we can rewrite the third system as

\[
\begin{align*}
X_1A_2 + X_3A_4 &= 0 \implies X_3 = -A_1^{-1}A_2A_4^{-1} \\
X_6A_4 &= 0 \\
X_9A_4 &= I
\end{align*}
\]

(64)

and we can write \( X_6 = 0 \) and \( X_9 = A_4^{-1} \).

Finally, we can write

\[
A^{-1} = \begin{pmatrix}
A_1^{-1} & 0 & -A_1^{-1}A_2A_4^{-1} \\
0 & A_3^{-1} & 0 \\
0 & 0 & A_4^{-1}
\end{pmatrix}.
\]

(65)

Using the same method, we can prove that

\[
B^{-1} = \begin{pmatrix}
B_1 & B_2 & 0 \\
0 & B_3 & 0 \\
0 & 0 & B_4
\end{pmatrix}^{-1} = \begin{pmatrix}
B_1^{-1} & -B_1^{-1}B_2B_3^{-1} & 0 \\
0 & B_3^{-1} & 0 \\
0 & 0 & B_4^{-1}
\end{pmatrix}.
\]

(66)

### A.3 Eigenvector Matrices

Suppose we want to know the structure of the eigenvector matrix \((V_A)\) of a matrix

\[
A = \begin{pmatrix}
A_1 & 0 & A_2 \\
0 & -I & 0 \\
0 & 0 & -I
\end{pmatrix}
\]

(67)

where \(A\) is full-rank.

We know that \(V_A\) must satisfy \(AV_A = V_A\Sigma_A\), where \(\Sigma_A\) is a diagonal matrix whose diagonal elements are \(\lambda(A)\). Thus

\[
\begin{pmatrix}
A_1 & 0 & A_2 \\
0 & -I & 0 \\
0 & 0 & -I
\end{pmatrix} \begin{pmatrix}
X_1 & X_2 & X_3 \\
X_4 & X_5 & X_6 \\
X_7 & X_8 & X_9
\end{pmatrix} = \begin{pmatrix}
X_1 & X_2 & X_3 \\
X_4 & X_5 & X_6 \\
X_7 & X_8 & X_9
\end{pmatrix} \begin{pmatrix}
\Sigma_{A_1} & 0 & 0 \\
0 & \Sigma_{-I} & 0 \\
0 & 0 & \Sigma_{-I}
\end{pmatrix}.
\]

(68)

Using this representation we can define the system

\[
\begin{align*}
A_1X_1 + A_2X_7 &= X_1\Sigma_{A_1} \\
-X_4 &= X_4\Sigma_{A_1} \\
-X_7 &= X_7\Sigma_{A_1}
\end{align*}
\]

(69)

If we consider that matrix \(A_1\) is a random matrix, the probability of \(\lambda(A_1) \cap \lambda(-I) = \emptyset\) is equal to one, which from Equation (69) implies that \(X_4 = X_7 = 0\) and \(X_1 = V_{A_1}\), where \(V_{A_1}\) is the eigenvector matrix of \(A_1\).
The remaining equations from Equation (68) must verify

\begin{align*}
A_1X_2 + A_2X_8 &= -X_2 \\
-X_5 &= -X_5 \\
-X_8 &= -X_8
\end{align*}

and

\begin{align*}
A_1X_3 + A_2X_9 &= -X_3 \\
-X_6 &= -X_6 \\
-X_9 &= -X_9.
\end{align*}

(70)

We are interested in the subspace of eigenvectors. Thus, we can define a set of eigenvector basis where

\[ X_8 = X_6 = 0 \quad \text{and} \quad X_5 = X_9 = I \]

\[ V_A = \begin{pmatrix} V_{A_1} & 0 & (-I - A_1)^{-1}A_2 \\ 0 & I & 0 \\ 0 & 0 & I \end{pmatrix}. \]

(71)

If we apply the same method to the matrix

\[ B = \begin{pmatrix} B_1 & B_2 & 0 \\ 0 & -I & 0 \\ 0 & 0 & -I \end{pmatrix} \]

(72)

and considering that \( B_1 \) is a random matrix \( (\lambda(B_1) \cap \lambda(-I) = \emptyset) \), we get

\[ V_B = \begin{pmatrix} V_{B_1} & (-I - B_1)^{-1}B_2 & 0 \\ 0 & I & 0 \\ 0 & 0 & I \end{pmatrix}. \]

(73)

### A.4 Intersection Subspace

In this section, we study the intersection subspace between eigenvector matrices \( V_A \) of Equation (71) and \( V_B \) of Equation (73), that correspond to eigenvalues equal to minos one.

Since we are only interested in the eigenvectors that correspond to eigenvalues equal to minos one, from Appendix A.3, we can define

\[ \hat{V}_A = \begin{pmatrix} 0 & (-I - A_1)^{-1}A_2 \\ I & 0 \\ 0 & I \end{pmatrix} \quad \text{and} \quad \hat{V}_B = \begin{pmatrix} (-I - B_1)^{-1}B_2 & 0 \\ I & 0 \\ 0 & I \end{pmatrix}, \]

and the basis for the intersection subspace can be obtained from the solution of the following Equation

\[ \begin{pmatrix} 0 & A_3^{-1}A_2 & B_3^{-1}B_2 \\ I & 0 & I \\ 0 & I & 0 \end{pmatrix} \begin{pmatrix} X_1 \\ X_2 \\ X_3 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ X_4 \end{pmatrix} \]

(75)

where \( M \) is full-rank, \( A_3 = -I - A_1 \) and \( B_3 = I - B_1 \). Note that \( A_1 \) and \( B_1 \) are random matrices which means
that the probability of $\lambda (A_1) \cap \lambda (I) = \emptyset$ and $\lambda (B_1) \cap \lambda (I) = \emptyset$ is one and, from Appendix A.1, we know that $A_3$ and $B_3$ have inverses.

The subspace of solution for Equation (75) can be defined as

$$
\begin{align*}
X_1 &= -K \\
X_3 &= K \\
X_2 &= -A_2^{-1}A_3B_3^{-1}B_2K \\
X_4 &= -A_2^{-1}A_3B_3^{-1}B_2K
\end{align*}
$$

(76)

for any non–singular matrix $K$.

We are interested in defining the basis for the intersection subspace. Thus, we can write $K = I$ and

$$
\begin{align*}
X_1 &= -I \\
X_3 &= I \\
X_2 &= -A_2^{-1}A_3B_3^{-1}B_2 \\
X_4 &= -A_2^{-1}A_3B_3^{-1}B_2
\end{align*}
$$

(77)

Using $X_1$ and $X_2$ we can determine the intersection subspace from

$$
\begin{pmatrix}
0 & A_3^{-1}A_2 \\
I & 0 \\
0 & I
\end{pmatrix}
\begin{pmatrix}
X_1 \\
X_2
\end{pmatrix} =
\begin{pmatrix}
-B_3^{-1}B_2 \\
-I \\
-A_2^{-1}A_3B_3^{-1}B_2
\end{pmatrix}.
$$

(78)

References


