

## Research Article

# A Real Representation Method for Solving Yakubovich- $j$ -Conjugate Quaternion Matrix Equation

Caiqin Song,<sup>1,2</sup> Jun-e Feng,<sup>1</sup> Xiaodong Wang,<sup>3</sup> and Jianli Zhao<sup>4</sup>

<sup>1</sup> School of Mathematics, Shandong University, Jinan 250100, China

<sup>2</sup> College of Information Science and Engineering, Shandong University of Science and Technology, Qingdao 266590, China

<sup>3</sup> School of Astronautics, Harbin Institute of Technology, Harbin 150001, China

<sup>4</sup> College of Mathematics Science, Liaocheng University, Liaocheng 252059, China

Correspondence should be addressed to Caiqin Song; [songcaiqin1983@163.com](mailto:songcaiqin1983@163.com) and Jun-e Feng; [fengjune@sdu.edu.cn](mailto:fengjune@sdu.edu.cn)

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A new approach is presented for obtaining the solutions to Yakubovich- $j$ -conjugate quaternion matrix equation  $X - A\widehat{X}B = CY$  based on the real representation of a quaternion matrix. Compared to the existing results, there are no requirements on the coefficient matrix  $A$ . The closed form solution is established and the equivalent form of solution is given for this Yakubovich- $j$ -conjugate quaternion matrix equation. Moreover, the existence of solution to complex conjugate matrix equation  $X - A\bar{X}B = CY$  is also characterized and the solution is derived in an explicit form by means of real representation of a complex matrix. Actually, Yakubovich-conjugate matrix equation over complex field is a special case of Yakubovich- $j$ -conjugate quaternion matrix equation  $X - A\widehat{X}B = CY$ . Numerical example shows the effectiveness of the proposed results.

## 1. Introduction

The linear matrix equation  $X - AXB = C$ , which is called the Kalman-Yakubovich matrix equation in [1], is closely related to many problems in conventional linear control systems theory, such as pole assignment design [2], Luenberger-type observer design [3, 4], and robust fault detection [5, 6]. In recent years, many studies have been reported on the solutions to many algebraic equations including quaternion matrix equations and nonlinear matrix equations. Yuan and Liao [7] investigated the least squares solution of the quaternion  $j$ -conjugate matrix equation  $X - A\widehat{X}B = C$  (where  $\widehat{X}$  denotes the  $j$ -conjugate of quaternion matrix  $X$ ) with the least norm using the complex representation of quaternion matrix, the Kronecker product of matrices, and the Moore-Penrose generalized inverse. The authors in [8] considered the matrix nearness problem associated with the quaternion matrix equation  $AXA^H + BYB^H = C$  by means of the CCD-Q, GSVD-Q, and the projection theorem in the finite dimensional inner product space. In addition, Song et al.

[9, 10] established the explicit solutions to the quaternion  $j$ -conjugate matrix equation  $X - A\widehat{X}B = C$ ,  $XF - A\widehat{X} = CY$ , but here the known quaternion matrix  $A$  is a block diagonal form. Wang et al. in [11, 12] investigated Hermitian tridiagonal solutions and the minimal-norm solution with the least norm of quaternionic least squares problem in quaternionic quantum theory. Besides, in [13, 14], some solutions for the Kalman-Yakubovich equation are presented in terms of the coefficients of characteristic polynomial of matrix  $A$  or the Leverrier algorithm. The existence of solution to the matrix equation  $X - A\bar{X}B = C$ , which, for convenience, is called the Kalman-Yakubovich-conjugate matrix equation, is established, and the explicit solution is derived. Several necessary and sufficient conditions for the existence of a unique solution to the matrix equation  $\sum_{i=0}^k A^i X B_i = E$  over quaternion field are obtained [15]. The authors in [16–18] have provided the consistence of the matrix equation  $AX - \bar{X}B = C$  via the consimilarity of two matrices. In [19], Wu et al. construct some explicit expressions of the solution of the matrix equation  $AX - \bar{X}B = C$  by means of a real

representation of a complex matrix. It is shown that there exists a unique solution if and only if  $A\bar{A}$  and  $B\bar{B}$  have no common eigenvalues.

In this paper, we study quaternion  $j$ -conjugate matrix equation  $X - A\bar{X}B = CY$  by means of real representation of a quaternion matrix. Compared to the complex representation method [9, 10], the real representation method does not require any special case of the known matrix  $A$ . We propose the explicit solutions to the above Yakubovich- $j$ -conjugate quaternion matrix equation. As the special case of quaternion  $j$ -conjugate matrix equation  $X - A\bar{X}B = CY$ , complex conjugate matrix equation  $X - A\bar{X}B = C$  and Kalman-Yakubovich quaternion matrix equation are also investigated. The explicit solutions to the complex conjugate matrix equation have been established.

Throughout this paper, we use the following notations. Let  $R$  denote the real number field,  $C$  the complex number field, and  $Q = R \oplus Ri \oplus Rj \oplus Rk$  the quaternion field, where  $i^2 = j^2 = k^2 = -1$ ,  $ij = -ji = k$ .  $R^{m \times n}$  ( $C^{m \times n}$  or  $Q^{m \times n}$ ) denotes the set of all  $m \times n$  matrices on  $R$  ( $C$  or  $Q$ ). For any matrix  $A \in C^{m \times n}$ ,  $A^T$ ,  $\bar{A}$ ,  $A^H$ ,  $\det A$ , and  $A^*$  represent the transpose, conjugate, conjugate transpose, determinant, and adjoint of  $A$ , respectively. In addition, symbol  $A_\sigma$  is the real representation of quaternion matrix  $A$ .  $A \otimes B = (a_{ij}B)$  denotes the Kronecker product of two matrices  $A$  and  $B$ . If  $A \in Q^{m \times n}$ , let  $A = A_1 + A_2i + A_3j + A_4k$ , where  $A_t \in R^{m \times n}$ ,  $t = 1, \dots, 4$ , and define  $\bar{A} = A_1 - A_2i + A_3j - A_4k$  to be the  $j$ -conjugate of  $A$ . For  $A \in C^{m \times n}$ ,  $\text{vec}(A)$  is defined as  $\text{vec}(A) = [a_1^T \ a_2^T \ \dots \ a_n^T]^T$ . Furthermore, letting  $A \in Q^{n \times n}$ ,  $B \in Q^{n \times r}$ , and  $C \in Q^{m \times n}$ , we have the following notations associated with these matrices:

$$Q_c(A, B, n) = [B \ AB \ \dots \ A^{n-1}B],$$

$$Q_o(A, C, k) = \begin{bmatrix} C \\ CA \\ \vdots \\ CA^{k-1} \end{bmatrix},$$

$$f_{A_\sigma}(s) = \det(sI - A_\sigma) = s^{2n} + \alpha_{2n-1}s^{2n-1} + \dots + \alpha_1s + \alpha_0,$$

$$S_r(I, A_\sigma) = \begin{bmatrix} I_r & \alpha_2 I_r & \alpha_4 I_r & \dots & \alpha_{2(n-1)} I_r \\ & I_r & \alpha_2 I_r & \dots & \alpha_{2(n-2)} I_r \\ & & & \dots & \\ & & & I_r & \alpha_2 I_r \\ & & & & I_r \end{bmatrix}. \tag{1}$$

Obviously,  $Q_c(A, B, n)$  is the controllability matrix of the matrix pair  $(A, B)$ ,  $Q_o(A, C, k)$  is the observability matrix of the matrix pair  $(A, C)$ , and  $S_r(I, A_\sigma)$  is a symmetric matrix.

## 2. Quaternion- $j$ -Conjugate Matrix Equation

$$X - A\bar{X}B = CY$$

2.1. Real Matrix Equation  $X - AXB = CY$ . In this subsection, we investigate the Yakubovich matrix equation over real field

$$X - AXB = CY. \tag{2}$$

**Theorem 1.** Suppose the real matrices  $A \in R^{n \times n}$ ,  $B \in R^{p \times p}$ ,  $C \in R^{n \times r}$ ,  $\{s \mid \det(I - sA) = 0\} \cap \lambda(B) = \emptyset$ ;

$$f_{(I,A)}(s) = \det(I - sA) = \alpha_n s^n + \dots + \alpha_1 s + \alpha_0, \quad \alpha_0 = 1,$$

$$\text{adj}(I - sA) = R_{n-1}s^{n-1} + \dots + R_1s + R_0. \tag{3}$$

Then, all the solutions to the Yakubovich matrix equation (2) can be established as

$$X = \sum_{i=0}^{n-1} R_i CZB^i,$$

$$Y = Zf_{(I,A)}(B), \tag{4}$$

where the matrix  $Z \in R^{r \times p}$  is an arbitrary matrix.

*Proof.* We first show that the matrices  $X$  and  $Y$  given in (4) are solutions of the matrix equation (2). By the direct calculation we have

$$X - AXB = \sum_{i=0}^{n-1} R_i CZB^i - A \sum_{i=0}^{n-1} R_i CZB^i B$$

$$= \sum_{i=0}^{n-1} R_i CZB^i - \sum_{i=0}^{n-1} AR_i CZB^{i+1}$$

$$= R_0 CZ + \sum_{i=1}^{n-1} (R_i - AR_{i-1}) CZB^i$$

$$- AR_{n-1} CZB^n. \tag{5}$$

Due to the relation  $(I - sA)\text{adj}(I - sA) = I \det(I - sA)$ , it is easily derived that

$$R_0 = \alpha_0 I,$$

$$R_i - AR_{i-1} = \alpha_i I, \quad i = 1 : n-1,$$

$$-AR_{n-1} = \alpha_n I. \tag{6}$$

So one has

$$R_0 CZ + \sum_{i=1}^{n-1} (R_i - AR_{i-1}) CZB^i - AR_{n-1} CZB^n$$

$$= CZ \sum_{i=0}^n \alpha_i B^i = CZf_{(I,A)}(B) = CY. \tag{7}$$

Thus, the matrices  $X$  and  $Y$  given in (4) satisfy the matrix equation (2).

Secondly, we show the completeness of solution (4). It follows from Theorem 6 of [20] that there are  $rp$  degrees of freedom in the solution of matrix equation (2), while solution (4) has exactly  $rp$  parameters represented by the elements of the free matrix  $Z$ . Therefore, in the following we only need to show that all the parameters in the matrix  $Z$  contribute to the solution. To do this, it suffices to show that the mapping  $Z \rightarrow (X, Y)$  defined by (5) is injective. This is true since  $f_{(I,A)}(B)$  is nonsingular under the condition of  $\{s \mid \det(I - sA) = 0\} \cap \lambda(B) = \emptyset$ . The proof is thus completed.  $\square$

In [21], we can find the following well-known generalized Faddeev-Leverrier algorithm:

$$R_k = R_{k-1}A + \alpha_k I_n, \quad R_0 = I_n, \quad k = 1, 2, \dots, n, \\ \alpha_k = \frac{\text{trace}(R_{k-1}A)}{k}, \quad \alpha_0 = 1, \quad k = 1, 2, \dots, n, \quad (8)$$

where  $\alpha_i, i = 0, 1, 2, \dots, n - 1$ , are the coefficients of the characteristic polynomial of the matrix  $A$ , and  $R_i, i = 0, 1, \dots, n - 1$ , are the coefficient matrices of the adjoint matrix  $\text{adj}(sI_n - A)$ .

**Theorem 2.** Given matrices  $A \in R^{n \times n}, B \in R^{p \times p}, C \in R^{r \times p}$ , let

$$f_{(I,A)}(s) = \det(I - sA) = \alpha_n s^n + \dots + \alpha_1 s + \alpha_0, \quad \alpha_0 = 1. \quad (9)$$

Then the matrices  $X$  and  $Y$  given by (4) have the following equivalent form:

$$X = \sum_{j=0}^{n-1} \sum_{k=0}^j \alpha_k A^{j-k} CZB^j, \quad (10) \\ Y = Zf_{(I,A)}(B).$$

*Proof.* According to (8), the following is easily obtained:

$$R_0 = I, \\ R_1 = \alpha_1 I + A, \\ R_2 = \alpha_2 I + \alpha_1 A + A^2, \\ \vdots \\ R_{n-1} = \alpha_{n-1} I + \alpha_{n-2} A + \dots + A^{n-1}.$$

This relation can be compactly expressed as

$$R_j = \sum_{k=0}^j \alpha_k A^{j-k}, \quad \alpha_0 = 1, \quad j = 1, 2, \dots, n - 1. \quad (12)$$

Substituting this into the expression of  $X$  in (10) and recording the sum, we have

$$X = \sum_{j=0}^{n-1} R_j CZB^j = \sum_{j=0}^{n-1} \left( \sum_{k=0}^j \alpha_k A^{j-k} \right) CZB^j \\ = \sum_{j=0}^{n-1} \sum_{k=0}^j \alpha_k A^{j-k} CZB^j. \quad (13)$$

Combining this with Theorem 1 gives the conclusion.  $\square$

**2.2. Real Representation of a Quaternion Matrix.** For any quaternion matrix  $A = A_1 + A_2 i + A_3 j + A_4 k \in Q^{m \times n}$ ,

$A_l \in R^{m \times n} (l = 1, 2, 3, 4)$ , the real representation matrix of quaternion matrix  $A$  can be defined as

$$A_\sigma = \begin{bmatrix} A_1 & A_2 & -A_3 & A_4 \\ A_2 & -A_1 & -A_4 & -A_3 \\ A_3 & -A_4 & A_1 & A_2 \\ A_4 & A_3 & A_2 & -A_1 \end{bmatrix} \in R^{4m \times 4n}. \quad (14)$$

For a  $m \times n$  quaternion matrix  $A$ , we define  $A_\sigma^t = (A_\sigma)^t$ . In addition, if we let

$$P_t = \begin{bmatrix} I_t & 0 & 0 & 0 \\ 0 & -I_t & 0 & 0 \\ 0 & 0 & I_t & 0 \\ 0 & 0 & 0 & -I_t \end{bmatrix}, \quad Q_t = \begin{bmatrix} 0 & -I_t & 0 & 0 \\ I_t & 0 & 0 & 0 \\ 0 & 0 & 0 & I_t \\ 0 & 0 & -I_t & 0 \end{bmatrix}, \quad (15) \\ S_t = \begin{bmatrix} 0 & 0 & 0 & -I_t \\ 0 & 0 & I_t & 0 \\ 0 & -I_t & 0 & 0 \\ I_t & 0 & 0 & 0 \end{bmatrix}, \quad R_t = \begin{bmatrix} 0 & 0 & I_t & 0 \\ 0 & 0 & 0 & I_t \\ -I_t & 0 & 0 & 0 \\ 0 & -I_t & 0 & 0 \end{bmatrix},$$

in which  $I_t$  is a  $t \times t$  identity matrix, then  $P_t, Q_t, S_t, R_t$  are unitary matrices.

The real representation has the following properties, which are given in [13].

**Proposition 3.** Let  $A, B \in Q^{m \times n}, C \in Q^{n \times s}, a \in R$ . Then

- (1)  $(A+B)_\sigma = A_\sigma + B_\sigma, (aA)_\sigma = aA_\sigma, (AC)_\sigma = A_\sigma P_n C_\sigma = A_\sigma (\widehat{C})_\sigma P_s;$
- (2)  $A = B \Leftrightarrow A_\sigma = B_\sigma;$
- (3)  $Q_m^{-1} A_\sigma Q_n = -A_\sigma, R_m^{-1} A_\sigma R_n = A_\sigma, S_m^{-1} A_\sigma S_n = -A_\sigma, P_m^{-1} A_\sigma P_n = (\widehat{A})_\sigma;$
- (4) the quaternion matrix  $A$  is nonsingular if and only if  $A_\sigma$  is nonsingular, and the quaternion matrix  $A$  is an unitary matrix if and only if  $A_\sigma$  is an orthogonal matrix;
- (5) if  $A \in Q^{m \times m}$ , then  $A_\sigma^{2k} = ((A\widehat{A})^k)_\sigma P_m;$
- (6)  $A \in Q^{m \times m}, B \in Q^{n \times n}, C \in Q^{m \times n}$ , and  $k+l$  is even, then

$$A_\sigma^k C_\sigma B_\sigma^l = \begin{cases} \left( ((A\widehat{A})^s (A\widehat{C}B) (\widehat{B}B)^t) \right)_\sigma, & k = 2s + 1, l = 2t + 1, \\ \left( ((A\widehat{A})^s C (\widehat{B}B)^t) \right)_\sigma, & k = 2s, l = 2t. \end{cases} \quad (16)$$

**Proposition 4.** If  $\lambda$  is a characteristic value of  $A_\sigma$ , then so are  $\pm\lambda, \pm\bar{\lambda}$ .

For any  $A \in Q^{m \times m}$ , let the characteristic polynomial of the real representation matrix  $A_\sigma$  be  $f_{(I,A_\sigma)}(\lambda) = \det(I_{4m} - \lambda A_\sigma) = \sum_{k=0}^{2m} a_{2k} \lambda^{2k}$ , and define  $h_{A_\sigma}(\lambda) = \lambda^{4m} f_{(I,A_\sigma)}(\lambda^{-1}) = \sum_{k=0}^{2m} a_{2k} \lambda^{2(2m-k)}$ . So by Propositions 3 and 4 we have the following proposition.

**Proposition 5.** Let  $A \in Q^{m \times m}$ ,  $B \in Q^{n \times n}$ . Then

- (1)  $f_{(I, A_\sigma)}(\lambda)$  is a real polynomial, and  $f_{(I, A_\sigma)}(\lambda) = \sum_{k=0}^{2m} a_{2k} \lambda^{2k}$ ;
- (2)  $h_{A_\sigma}(\lambda)$  is a real polynomial, and  $h_{A_\sigma}(\lambda) = \sum_{k=0}^{2m} a_{2k} \lambda^{2(2m-k)}$ ;
- (3)  $h_{A_\sigma}(B_\sigma) = (g_{A_\sigma}(B\bar{B}))_\sigma P_n$ ,  $f_{(I, A_\sigma)}(B_\sigma) = (p_{A_\sigma}(B\bar{B}))_\sigma P_n$ , in which  $g_{A_\sigma}(\lambda) = \sum_{k=0}^{2m} a_{2k} \lambda^{m-k}$ ,  $p_{A_\sigma}(\lambda) = \sum_{k=0}^{2m} a_{2k} \lambda^k$  are real polynomials.

*Proof.* By Proposition 4, we easily know that  $a_k$  is a real number, and  $a_{2k+1} = 0$ . For any  $k$ , by Proposition 3, we have  $B_\sigma^{2k} = ((B\bar{B})^k)_\sigma P_n$ , so we can obtain the result (3).  $\square$

**2.3. On Solutions to the Quaternion  $j$ -Conjugate Matrix Equation  $X - A\bar{X}B = CY$ .** In this subsection, we discuss the solution of the following quaternion matrix equation:

$$X - A\bar{X}B = CY, \tag{17}$$

by means of real representation, where  $A \in Q^{n \times n}$ ,  $B \in Q^{p \times p}$ , and  $C \in Q^{n \times r}$  are known matrices,  $X \in Q^{n \times p}$  and  $Y \in Q^{r \times p}$  are unknown matrices.

We first define the real representation of quaternion matrix equation (17) by

$$V - A_\sigma V B_\sigma = C_\sigma P_r W. \tag{18}$$

According to (1) in Proposition 3, the quaternion matrix equation (17) is equivalent to the following equation:

$$(X - A\bar{X}B)_\sigma = X_\sigma - A_\sigma X_\sigma B_\sigma. \tag{19}$$

Therefore, the matrix equation (17) can be converted into

$$X_\sigma - A_\sigma X_\sigma B_\sigma = C_\sigma P_r Y_\sigma. \tag{20}$$

Thus, we have the following conclusion.

**Proposition 6.** Given the quaternion matrices  $A \in Q^{n \times n}$ ,  $B \in Q^{p \times p}$  and  $C \in Q^{n \times r}$ , then the quaternion matrix equation (17) has a solution  $(X, Y)$  if and only if the real representation matrix equation (18) has a solution  $(V, W) = (X_\sigma, Y_\sigma)$ .

**Theorem 7.** Let  $A \in Q^{n \times n}$ ,  $B \in Q^{p \times p}$ , and  $C \in Q^{n \times r}$ . Then quaternion matrix equation (17) has a solution  $(X, Y)$  if and only if real representation matrix equation (18) has a solution  $(V, W)$ . Furthermore, if  $(V, W)$  is a solution to (18), then

the following quaternion matrices are solutions to quaternion matrix equation (17):

$$\begin{aligned} X &= \frac{1}{16} [I_n \quad iI_n \quad jI_n \quad kI_n] \\ &\quad \times (V - Q_n^{-1} V Q_p + R_n^{-1} V R_p - S_n^{-1} V S_p) \begin{bmatrix} I_p \\ -iI_p \\ -jI_p \\ -kI_p \end{bmatrix}, \\ Y &= \frac{1}{16} [I_r \quad iI_r \quad jI_r \quad kI_r] \\ &\quad \times (W - Q_n^{-1} W Q_p + R_n^{-1} W R_p - S_n^{-1} W S_p) \begin{bmatrix} I_p \\ -iI_p \\ -jI_p \\ -kI_p \end{bmatrix}. \end{aligned} \tag{21}$$

*Proof.* By (3) of Proposition 3, the quaternion matrix equation (18) is equivalent to

$$V - R_n^{-1} A_\sigma R_n V R_p^{-1} B_\sigma R_p = R_n^{-1} C_\sigma R_r P_r W. \tag{22}$$

After multiplying the two sides of quaternion matrix equation (22) by  $R_p^{-1}$ , we can obtain

$$V R_p^{-1} - R_n^{-1} A_\sigma R_n V R_p^{-1} B_\sigma = R_n^{-1} C_\sigma R_r P_r W R_p^{-1}. \tag{23}$$

Before multiplying the two sides of quaternion matrix equation (23) by  $R_n$ , we have

$$R_n V R_p^{-1} - A_\sigma R_n V R_p^{-1} B_\sigma = C_\sigma R_r P_r W R_p^{-1}. \tag{24}$$

Noting that  $R_p^{-1} = -R_p$ ,  $R_r P_r = P_r R_r$ , we give

$$R_n^{-1} V R_p - A_\sigma R_n^{-1} V R_p B_\sigma = C_\sigma P_r R_r^{-1} W R_p. \tag{25}$$

This shows that if  $(V, W)$  is a real solution of matrix equation (18), then  $(R_n^{-1} V R_p, R_r^{-1} W R_p)$  is also a real solution of quaternion matrix equation (18). In addition, according to (3) of Proposition 3, the quaternion matrix equation (18) is also equivalent to

$$V - Q_n A_\sigma Q_n V Q_p B_\sigma Q_p = Q_n C_\sigma Q_r P_r W. \tag{26}$$

After multiplying the two sides of quaternion matrix equation (26) by  $Q_p^{-1}$ , we have

$$V Q_p^{-1} - Q_n A_\sigma Q_n V Q_p B_\sigma = Q_n C_\sigma Q_r P_r W Q_p^{-1}. \tag{27}$$

Noting that  $Q_p^{-1} = -Q_p$ ,  $Q_r P_r = -P_r Q_r$ , before multiplying the two sides of the quaternion matrix equation (27) by  $Q_n^{-1}$ , gives

$$(-Q_n^{-1} V Q_p) - A_\sigma (-Q_n^{-1} V Q_p) B_\sigma = C_\sigma P_r (-Q_r^{-1} W Q_p). \tag{28}$$

This is to say that if  $(V, W)$  is a real solution of matrix equation (18), then  $(-Q_n^{-1}VQ_p, -Q_r^{-1}WQ_p)$  is also a real solution of matrix equation (18). Similarly, we can prove that  $(-S_n^{-1}VS_p, -S_r^{-1}WS_p)$  is also a real solution of quaternion matrix equation (18). In this case, the conclusion can be obtained along the line of the proof of Theorem 4.2 in [13].  $\square$

**Theorem 8.** Given the quaternion matrices  $A \in Q^{n \times n}$ ,  $B \in Q^{p \times p}$ , and  $C \in Q^{n \times r}$ , let

$$f_{(I, A_\sigma)}(s) = \det(I_{4n} - sA_\sigma) = \sum_{k=0}^{2n} a_{2k} s^{2k},$$

$$p_{A_\sigma}(s) = \sum_{k=0}^{2n} a_{2k} s^k. \tag{29}$$

Then the matrices  $X \in Q^{n \times p}$ ,  $Y \in Q^{r \times p}$  are given by

$$X = \sum_{k=0}^{2n-1} \sum_{s=k}^{2n-1} \alpha_{2k} (A\widehat{A})^{s-k} CZ(\widehat{B}B)^s$$

$$+ \sum_{k=0}^{2n-1} \sum_{s=k}^{2n-1} \alpha_{2k} (A\widehat{A})^{s-k} A\widehat{C}\widehat{Z}B(\widehat{B}B)^s, \tag{30}$$

$$Y = Zp_{A_\sigma}(\widehat{B}B),$$

in which  $Z$  is an arbitrary quaternion matrix.

*Proof.* If Yakubovich quaternion  $j$ -conjugate matrix equation (17) has solution  $(X, Y)$ , then real representation matrix equation (18) has solution  $(V, W) = (X_\sigma, Y_\sigma)$  with the free parameter  $Z_\sigma$ . By Theorems 2 and 7, we have

$$X_\sigma = \sum_{k=0}^{2n-1} \sum_{j=0}^k \alpha_j A_\sigma^{j-k} C_\sigma P_r Z_\sigma B_\sigma^j$$

$$= \sum_{k=0}^{2n-1} \sum_{j=2k}^{4n-1} \alpha_{2k} A_\sigma^{j-2k} C_\sigma P_r Z_\sigma B_\sigma^j$$

$$= \sum_{k=0}^{2n-1} \alpha_{2k} \left[ \sum_{s=k}^{2n-1} A_\sigma^{2s-2k} C_\sigma P_r Z_\sigma B_\sigma^{2s} \right.$$

$$\left. + \sum_{s=k}^{2n-1} A_\sigma^{2s-2k+1} C_\sigma P_r Z_\sigma B_\sigma^{2s+1} \right]$$

$$= \sum_{k=0}^{2n-1} \alpha_{2k}$$

$$\times \left[ \sum_{s=k}^{2n-1} \left( (A\widehat{A})^{s-k} \right)_\sigma P_n C_\sigma P_r Z_\sigma \left( (\widehat{B}B)^s \right)_\sigma P_p \right.$$

$$\left. + \sum_{s=k}^{2n-1} \left( (A\widehat{A})^{s-k} \right)_\sigma P_n A_\sigma C_\sigma P_r Z_\sigma B_\sigma \left( (\widehat{B}B)^s \right)_\sigma P_p \right]$$

$$= \sum_{k=0}^{2n-1} \alpha_{2k} \left[ \sum_{s=k}^{2n-1} \left( (A\widehat{A})^{s-k} CZ(\widehat{B}B)^s \right)_\sigma \right.$$

$$\left. + \sum_{s=k}^{2n-1} \left( (A\widehat{A})^{s-k} A\widehat{C}\widehat{Z}B(\widehat{B}B)^s \right)_\sigma \right]. \tag{31}$$

In addition, by Proposition 5,  $f_{(I, A_\sigma)}(s)$  is a real polynomial and  $f_{(I, A_\sigma)}(B_\sigma) = (p_{A_\sigma}(\widehat{B}B))_\sigma P_p$ . So according to Proposition 3, we obtain

$$Y_\sigma = Z_\sigma f_{(I, A_\sigma)}(B_\sigma) = Z_\sigma (p_{A_\sigma}(\widehat{B}B))_\sigma P_p = (Zp_{A_\sigma}(\widehat{B}B))_\sigma. \tag{32}$$

Thus, the conclusion above has been proved.  $\square$

In the following, we provide an equivalent statement of Theorem 8.

**Theorem 9.** Given quaternion matrices  $A \in Q^{n \times n}$ ,  $B \in Q^{p \times p}$ , and  $C \in Q^{n \times r}$ , let

$$f_{(I, A_\sigma)}(s) = \det(I_{4n} - sA_\sigma) = \sum_{k=0}^{2n} a_{2k} s^{2k},$$

$$p_{A_\sigma}(s) = \sum_{k=0}^{2n} a_{2k} s^k. \tag{33}$$

Then the matrices  $X \in Q^{n \times p}$ ,  $Y \in Q^{r \times p}$  given by (30) have the following equivalent form:

$$X = Q_c(A\widehat{A}, C, 2n) S_r(I, A_\sigma) Q_o(B\widehat{B}, Z, 2n)$$

$$+ Q_c(A\widehat{A}, A\widehat{C}, 2n) S_r(I, A_\sigma) Q_o(\widehat{B}B, \widehat{Z}B, 2n), \tag{34}$$

$$Y = Zp_{A_\sigma}(\widehat{B}B),$$

in which  $Z$  is an arbitrary quaternion matrix.

*Proof.* By the direct computation, we have

$$\sum_{k=0}^{2n-1} \sum_{s=k}^{2n-1} \alpha_{2k} (A\widehat{A})^{s-k} CZ(\widehat{B}B)^s$$

$$= Q_c(A\widehat{A}, C, n) S_r(I, A_\sigma) Q_o(B\widehat{B}, Z, 2n), \tag{35}$$

$$\sum_{k=0}^{2n-1} \sum_{s=k}^{2n-1} \alpha_{2k} (A\widehat{A})^{s-k} A\widehat{C}\widehat{Z}B(\widehat{B}B)^s$$

$$= Q_c(A\widehat{A}, A\widehat{C}, 2n) S_r(I, A_\sigma) Q_o(\widehat{B}B, \widehat{Z}B, 2n).$$

Thus, the first conclusion has been proved. With this the second conclusion is obviously true.  $\square$

Finally, we consider the solution to the so-called Kalman-Yakubovich  $j$ -conjugate quaternion matrix equation

$$X - A\widehat{X}B = C. \tag{36}$$

Based on the main result proposed above, we have the following conclusions regarding the matrix equation (36).

**Corollary 10.** Given quaternion matrices  $A \in \mathbb{Q}^{n \times n}$ ,  $B \in \mathbb{Q}^{p \times p}$ , and  $C \in \mathbb{Q}^{n \times p}$ , let

$$f_{(I, A_\sigma)}(s) = \det(I_{4n} - sA_\sigma) = \sum_{k=0}^{2n} a_{2k} s^{2k},$$

$$P_{A_\sigma}(s) = \sum_{k=0}^{2n} a_{2k} s^k. \quad (37)$$

If  $X$  is a solution of equation (36), then

$$X P_{A_\sigma}(\widehat{BB}) = \sum_{k=0}^{2n-1} \sum_{j=k}^{2n-1} \alpha_{2k} (A\widehat{A})^{j-k} C(\widehat{BB})^j$$

$$+ \sum_{k=0}^{2n-1} \sum_{j=k}^{2n-1} (A\widehat{A})^{j-k} A\widehat{C}B(\widehat{BB})^j. \quad (38)$$

*Proof.* If  $X$  is a solution of equation (36), then  $Y = X_\sigma$  is a solution of the equation  $X_\sigma - A_\sigma X_\sigma B_\sigma = C_\sigma$ . By Theorem 3 in [22] and Proposition 3, we have

$$X_\sigma f_{(I, A_\sigma)}(B_\sigma) = \sum_{k=0}^{2n-1} \sum_{j=2k}^{4n-1} \alpha_{2k} A_\sigma^{j-2k} C_\sigma B_\sigma^j. \quad (39)$$

By Proposition 5,  $f_{(I, A_\sigma)}(s)$  is a real polynomial and  $f_{(I, A_\sigma)}(B_\sigma) = (P_{A_\sigma}(\widehat{BB}))_\sigma P_p$ . So from Proposition 3 and (39), we have

$$\begin{aligned} & [X P_{A_\sigma}(\widehat{BB})]_\sigma \\ &= X_\sigma [P_{A_\sigma}(\widehat{BB})]_\sigma P_p \\ &= X_\sigma f_{(I, A_\sigma)}(B_\sigma) = \sum_{k=0}^{2n-1} \sum_{j=2k}^{4n-1} \alpha_{2k} A_\sigma^{j-2k} C_\sigma B_\sigma^j \\ &= \sum_{k=0}^{2n-1} \alpha_{2k} \left[ \sum_{j=k}^{2n-1} A_\sigma^{2j-2k} C_\sigma B_\sigma^{2j} \right. \\ & \quad \left. + \sum_{j=k}^{2n-1} A_\sigma^{2j+1-2k} C_\sigma B_\sigma^{2j+1} \right] \\ &= \sum_{k=0}^{2n-1} \alpha_{2k} \left[ \sum_{j=k}^{2n-1} \left( (A\widehat{A})^{j-k} \right)_\sigma P_n C_\sigma \left( (\widehat{BB})^j \right)_\sigma P_p \right. \\ & \quad \left. + \sum_{j=k}^{2n-1} \left( (A\widehat{A})^{j-k} \right)_\sigma P_n A_\sigma C_\sigma B_\sigma \left( (\widehat{BB})^j \right)_\sigma P_p \right] \end{aligned}$$

$$= \sum_{k=0}^{2n-1} \alpha_{2k} \times \left[ \sum_{j=k}^{2n-1} \left( (A\widehat{A})^{j-k} C(\widehat{BB})^j \right)_\sigma \right. \\ \left. + \sum_{j=k}^{2n-1} \left( (A\widehat{A})^{j-k} A\widehat{C}B(\widehat{BB})^j \right)_\sigma \right]$$

$$= \sum_{k=0}^{2n-1} \sum_{j=k}^{2n-1} \alpha_{2k} \left( (A\widehat{A})^{j-k} C(\widehat{BB})^j \right)_\sigma$$

$$+ \sum_{k=0}^{2n-1} \sum_{j=k}^{2n-1} \left( (A\widehat{A})^{j-k} A\widehat{C}B(\widehat{BB})^j \right)_\sigma. \quad (40)$$

Thus, the first conclusion has been proved. With this the second conclusion is obviously true.  $\square$

In the following, we provide an equivalent statement of Theorem 7.

**Corollary 11.** Given quaternion matrices  $A \in \mathbb{Q}^{n \times n}$ ,  $B \in \mathbb{Q}^{p \times p}$ , and  $C \in \mathbb{Q}^{n \times p}$ , let

$$f_{(I, A_\sigma)}(s) = \det(I_{4n} - sA_\sigma) = \sum_{k=0}^{2n} a_{2k} s^{2k},$$

$$P_{A_\sigma}(s) = \sum_{k=0}^{2n} a_{2k} s^k. \quad (41)$$

If  $X$  is a solution of (36), then

$$X P_{A_\sigma}(\widehat{BB}) = Q_c(A\widehat{A}, C, 2n) S_p(I, A_\sigma) Q_o(\widehat{BB}, I_p, 2n)$$

$$+ Q_c(A\widehat{A}, A, 2n) S_n(I, A_\sigma) Q_o(\widehat{BB}, \widehat{C}B, 2n). \quad (42)$$

### 3. Complex Conjugate Matrix Equation

$$X - A\bar{X}B = CY$$

In this section, we study the solution to the complex matrix equation

$$X - A\bar{X}B = CY, \quad (43)$$

where  $A \in \mathbb{C}^{n \times n}$ ,  $B \in \mathbb{C}^{p \times p}$ , and  $C \in \mathbb{C}^{n \times r}$ . Next, we define real representation of complex matrix as follows.

For any complex matrix  $A = A_1 + A_2i \in \mathbb{C}^{m \times n}$ ,  $A_l \in \mathbb{R}^{m \times n}$  ( $l = 1, 2$ ), we define a real representation of a complex matrix as

$$A_\sigma = \begin{bmatrix} A_1 & A_2 \\ A_2 & -A_1 \end{bmatrix} \in \mathbb{R}^{2m \times 2n}. \quad (44)$$

Then the real matrix  $A_\sigma$  is called real representation of complex matrix  $A$ .

Let

$$P_t = \begin{bmatrix} I_t & 0 \\ 0 & -I_t \end{bmatrix}, \quad Q_t = \begin{bmatrix} 0 & I_t \\ -I_t & 0 \end{bmatrix}, \quad (45)$$

in which  $I_t$  is  $t \times t$  identity matrix. Then  $P_t, Q_t$  are unitary matrices. The real presentation has the following properties, which are given by Jiang and Wei [14].

**Proposition 12.** Consider the following.

- (1) If  $A, B \in C^{m \times n}$ ,  $a \in R$ , then  $(A + B)_\sigma = A_\sigma + B_\sigma$ ,  $(aA)_\sigma = aA_\sigma$ ,  $P_m A_\sigma P_n = (\overline{A})_\sigma$ ;
- (2) let  $A \in C^{m \times n}$ ,  $C \in C^{n \times s}$ ,  $a \in R$ , then  $(AC)_\sigma = A_\sigma P_n C_\sigma$ ;
- (3) if  $A \in C^{m \times m}$ , then complex matrix  $A$  is nonsingular if and only if  $A_\sigma$  is nonsingular;
- (4) if  $A \in C^{m \times m}$ , then  $A_\sigma^{2k} = ((A\overline{A})^k)_\sigma P_m$ ;
- (5) if  $A \in C^{m \times n}$ , then  $Q_m A_\sigma Q_n = A_\sigma$ .

Actually, since complex matrix is a special case of quaternion matrix, in this case, we also have the following similar results. Because the proofs are similar to Section 2 and are omitted.

**Theorem 13.** Given complex matrices  $A \in C^{n \times n}$ ,  $B \in C^{p \times p}$ , and  $C \in C^{n \times p}$ . Let

$$f_{(I, A_\sigma)}(s) = \det(I_{2n} - sA_\sigma) = \sum_{k=0}^n a_{2k} s^{2k}, \quad (46)$$

$$P_{A_\sigma}(s) = \sum_{k=0}^n a_{2k} s^k.$$

Then the solution to the matrix equation (43) is given by

$$\begin{aligned} X &= \sum_{k=0}^{n-1} \sum_{s=k}^{n-1} \alpha_{2k} (A\overline{A})^{s-k} CZ(\overline{B}B)^s \\ &+ \sum_{k=0}^{n-1} \sum_{s=k}^{n-1} \alpha_{2k} (A\overline{A})^{s-k} AC\overline{Z}B(\overline{B}B)^s, \quad (47) \\ Y &= ZP_{A_\sigma}(\overline{B}B). \end{aligned}$$

In the following, we provide an equivalent statement of Theorem 13.

**Theorem 14.** Given complex matrices  $A \in C^{n \times n}$ ,  $B \in C^{p \times p}$ , and  $C \in C^{n \times p}$ , let

$$\begin{aligned} f_{(I, A_\sigma)}(s) &= \det(sI_{2n} - A_\sigma) = \sum_{k=0}^n a_{2k} s^{2k}, \quad (48) \\ P_{A_\sigma}(s) &= \sum_{k=0}^n a_{2k} s^k. \end{aligned}$$

Then the matrices  $X$  and  $Y$  given by (47) have the following equivalent form:

$$\begin{aligned} X &= Q_c(A\overline{A}, C, n) S_r(I, A_\sigma) Q_o(\overline{B}B, Z, n) \\ &+ Q_c(A\overline{A}, AC, n) S_r(I, A_\sigma) Q_o(\overline{B}B, \overline{Z}B, n), \quad (49) \end{aligned}$$

$$Y = ZP_{A_\sigma}(\overline{B}B).$$

Finally, we consider the solution to the so-called Kalman-Yakubovich-conjugate matrix

$$X - A\overline{X}B = C. \quad (50)$$

Based on the main result proposed above, we have the following conclusions regarding matrix equation (50).

**Theorem 15.** Given the complex matrices  $A \in C^{n \times n}$ ,  $B \in C^{p \times p}$ , and  $C \in C^{n \times p}$ , let

$$f_{(I, A_\sigma)}(s) = \det(sI_{2n} - A_\sigma) = \sum_{k=0}^n a_{2k} s^{2k}, \quad (51)$$

$$P_{A_\sigma}(s) = \sum_{k=0}^n a_{2k} s^k.$$

(1) If  $X$  is a solution of (50), then

$$\begin{aligned} XP_{A_\sigma}(\overline{B}B) &= \sum_{k=0}^{n-1} \sum_{j=k}^{n-1} \alpha_{2k} (A\overline{A})^{j-k} C(\overline{B}B)^j \\ &+ \sum_{k=0}^{n-1} \sum_{j=k}^{n-1} \alpha_{2k} (A\overline{A})^{j-k} AC\overline{B}(\overline{B}B)^j. \quad (52) \end{aligned}$$

(2) If  $X$  is the unique solution of (50), then

$$\begin{aligned} X &= \left[ \sum_{k=0}^{n-1} \sum_{j=k}^{n-1} \alpha_{2k} (A\overline{A})^{j-k} C(\overline{B}B)^j \right. \\ &+ \left. \sum_{k=0}^{n-1} \sum_{j=k}^{n-1} \alpha_{2k} (A\overline{A})^{j-k} AC\overline{B}(\overline{B}B)^j \right] \\ &\times [P_{A_\sigma}(\overline{B}B)]^{-1}. \quad (53) \end{aligned}$$

**Theorem 16.** Given the complex matrices  $A \in C^{n \times n}$ ,  $B \in C^{p \times p}$ , and  $C \in C^{n \times p}$ , let

$$f_{(I, A_\sigma)}(s) = \det(sI_{2n} - A_\sigma) = \sum_{k=0}^n a_{2k} s^{2k}, \quad (54)$$

$$P_{A_\sigma}(s) = \sum_{k=0}^n a_{2k} s^k.$$

(1) If  $X$  is a solution of (50), then

$$\begin{aligned} XP_{A_\sigma}(\overline{B}B) &= Q_c(A\overline{A}, C, n) S_p(I, A_\sigma) Q_o(\overline{B}B, I_p, n) \\ &+ Q_c(A\overline{A}, A, n) S_n(I, A_\sigma) Q_o(\overline{B}B, \overline{C}B, n). \quad (55) \end{aligned}$$

(2) If  $X$  is the unique solution of (50), then

$$\begin{aligned} X = & \left[ Q_c(A\bar{A}, C, n) S_p(I, A_\sigma) Q_o(\bar{B}B, I_p, n) \right. \\ & \left. + Q_c(A\bar{A}, A, n) S_n(I, A_\sigma) Q_o(\bar{B}B, \bar{C}B, n) \right] \\ & \times \left[ p_{A_\sigma}(\bar{B}B) \right]^{-1}. \end{aligned} \quad (56)$$

#### 4. Illustrative Example

In this section, we give an example to obtain the solution of complex conjugate matrix equation  $X - A\bar{X}B = CY$ .

*Example 1.* Consider Yakubovich-conjugate matrix equation in the form of (43) with the following parameters:

$$\begin{aligned} A = & \begin{bmatrix} 1+i & 2i \\ 4 & 0 \end{bmatrix}, & B = & \begin{bmatrix} 3 & 4+i \\ 1 & -2i \end{bmatrix}, \\ C = & \begin{bmatrix} 3 & 2i \\ 2-i & 4 \end{bmatrix}. \end{aligned} \quad (57)$$

According to the definition of real representation of a complex matrix, we have

$$A_\sigma = \begin{bmatrix} 1 & 0 & 1 & 2 \\ 4 & 0 & 0 & 0 \\ 1 & 2 & -1 & 0 \\ 0 & 0 & -4 & 0 \end{bmatrix}. \quad (58)$$

By some simple computations, we have

$$\begin{aligned} f_{(I, A_\sigma)}(\lambda) &= 64\lambda^4 - 2\lambda^2 + 1, \\ p_{A_\sigma}(\lambda) &= 64\lambda^2 - 2\lambda + 1, \\ S_2(A_\sigma) &= \begin{bmatrix} I_2 & 2I_2 \\ 0 & I_2 \end{bmatrix}, & I_2 &= \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}, \\ Q_c(A\bar{A}, C, 2) &= \begin{bmatrix} 3 & 2i & 8+18i & -8-4i \\ 2-i & 4 & 4-28i & 8-24i \end{bmatrix}, \\ Q_o(\bar{B}B, Z, 2) &= \begin{bmatrix} 1 & i \\ -1 & 1 \\ 11+2i & 9+3i \\ -10+3i & -2+6i \end{bmatrix}, \\ Q_c(A\bar{A}, A\bar{C}, 2) &= \begin{bmatrix} 1+7i & 2+6i & -30-2i & -60+12i \\ 12 & -8i & 32-72i & -32+16i \end{bmatrix}, \\ Q_o(\bar{B}B, \bar{Z}B, 2) &= \begin{bmatrix} 3-i & 2+i \\ -2 & -4-3i \\ 42-9i & 40-15i \\ -32-15i & -49-18i \end{bmatrix}. \end{aligned} \quad (59)$$

Choose

$$Z = \begin{bmatrix} 1 & i \\ -1 & 1 \end{bmatrix}, \quad (60)$$

then it follows from Theorem 14 that the solution of (43) is

$$\begin{aligned} X &= \begin{bmatrix} 659 + 840i & 1649 + 1118i \\ 1350 - 3683i & 1611 - 4132i \end{bmatrix}, \\ Y &= \begin{bmatrix} 10603 + 2684i & 12078 - 133i \\ -9261 + 4026i & -6843 + 8052i \end{bmatrix}. \end{aligned} \quad (61)$$

#### 5. Conclusions

In the present paper, by means of the real representation of a quaternion matrix, we study the quaternion matrix equation  $X - A\bar{X}B = CY$ . Compared to our previous results [10], there are no requirements on the coefficient matrix  $A$ . Explicit solutions to this quaternion matrix equation are established by application of the real representation of a quaternion matrix. As a special case of quaternion  $j$ -conjugate matrix equation, complex conjugate matrix equation  $X - A\bar{X}B = CY$  is also considered and the explicit solutions to complex conjugate are proposed. In addition, the equivalent forms of the explicit solutions are given.

#### Conflict of Interests

The authors declare that there is no conflict of interests regarding the publication of this paper.

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