

SOLUTION OF A PAIR OF NONLINEAR MATRIX EQUATIONS

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Abstract. In this paper we consider a pair of nonlinear matrix equations of the form $X = Q_1 + (Y^*XY)^{r_1}$, $Y = Q_2 + (X^*YX)^{r_2}$, where Q_1, Q_2 are $n \times n$ Hermitian positive definite matrices, $r_1, r_2 \in \mathbb{R}$ and prove the existence and uniqueness of positive definite solutions of these equations. We provide an algorithm to approach the solution. We present a coupled fixed point theorem for non-decreasing mapping and show that a particular case of our nonlinear matrix equations also can be solved by using the derived coupled fixed point theorem. Also we show that by replacing Y with Y^{-1} in first equation and X with X^{-1} in second equation and taking $Q_1 = Q_2$ and $r_1 = r_2$, the reduced system can be solved using the coupled fixed point theorem of Berinde [5].

Key Words and Phrases: Fixed point, partially ordered set, matrix equation, Thompson metric.

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