The NCAlgebra Suite - Version $5.0\,$

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with earlier contributions by Bob Miller & Mark Stankus

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Part I User Guide

Chapter 1

Changes in Version 5.0

- 1. Completely rewritten core handling of noncommutative expressions with significant speed gains.
- 2. Completely rewritten noncommutative Gröbner basis algorithm without any dependence on compiled code. See chapter Noncommutative Gröbner Basis in the user guide and the NCGBX package. Some NCGB features are not fully supported yet, most notably NCProcess.
- 3. New algorithms for representing and operating with noncommutative polynomials with commutative coefficients. These support the new package NCGBX. See this section in the chapter More Advanced Commands and the packages NCPolyInterface and NCPoly.
- 4. New algorithms for representing and operating with noncommutative polynomials with noncommutative coefficients (NCPolynomial) with specialized facilities for noncommutative quadratic polynomials (NCQuadratic) and noncommutative linear polynomials (NCSylvester).
- 5. Modified behavior of CommuteEverything (see important notes in CommuteEverything).
- 6. Improvements and consolidation of noncommutative calculus in the package NCDiff.
- 7. Added a complete set of linear algebra algorithms in the new package MatrixDecomposition and their noncommutative versions in the new package NCMatrixDecomposition.
- 8. General improvements on the Semidefinite Programming package NCSDP.
- 9. New algorithms for simplification of noncommutative rationals (NCSimplifyRational).
- 10. Commands Transform, Substitute, SubstituteSymmetric, etc, have been replaced by the much more reliable commands in the new package NCReplace.
- 11. Command MatMult has been replaced by NCDot. Alias MM has been deprecated.
- 12. Noncommutative power is now supported, with x^3 expanding to x**x**x, x^-1 expanding to inv[x].
- 13. x^T expands to tp[x] and x^* expands to aj[x]. Symbol T is now protected.
- 14. Support for subscripted variables in notebooks.

Chapter 2

Introduction

This *User Guide* attempts to document the many improvements introduced in NCAlgebra Version 5.0. Please be patient, as we move to incorporate the many recent changes into this document.

See Reference Manual for a detailed description of the available commands.

There are also notebooks in the NC/DEMOS directory that accompany each of the chapters of this user guide.

2.1 Running NCAlgebra

In Mathematica (notebook or text interface), type

<< NC`

If this step fails, your installation has problems (check out installation instructions on the main page). If your installation is successful you will see a message like:

```
You are using the version of NCAlgebra which is found in:
   /your_home_directory/NC.

You can now use "<< NCAlgebra`" to load NCAlgebra or "<< NCGB`" to load NCGB.
```

Then just type

<< NCAlgebra

to load NCAlgebra.

2.2 Now what?

Extensive documentation is found in the directory DOCUMENTATION, including this document.

Basic documentation is found in the project wiki:

https://github.com/NCAlgebra/NC/wiki

You may want to try some of the several demo files in the directory DEMOS after installing NCAlgebra.

You can also run some tests to see if things are working fine.

2.3 Testing

There are 3 test sets which you can use to troubleshoot parts of NCAlgebra. The most comprehensive test set is run by typing:

<< NCTEST

This will test the core functionality of NCAlgebra. You can test functionality related to the package NCPoly, including the new NCGBX package NCGBX, by typing:

<< NCPOLYTEST

Finally our Semidefinite Programming Solver NCSDP can be tested with

<< NCSDPTEST

We recommend that you restart the kernel before and after running tests. Each test takes a few minutes to run.

2.4 Pre-2017 NCGB C++ version

The old C++ version of our Groebner Basis Algorithm still ships with this version and can be loaded using:

<< NCGB`

This will at once load NCAlgebra and NCGB. It can be tested using

<< NCGBTEST

Chapter 3

Most Basic Commands

This chapter provides a gentle introduction to some of the commands available in NCAlgebra.

If you want a living version of this chapter just run the notebook NC/DEMOS/1_MostBasicCommands.nb.

Before you can use NCAlgebra you first load it with the following commands:

<< NC`

<< NCAlgebra`

3.1 To Commute Or Not To Commute?

In NCAlgebra, the operator ** denotes noncommutative multiplication. At present, single-letter lower case variables are noncommutative by default and all others are commutative by default. For example:

a**b-b**a

results in

a**b-b**a

while

A**B-B**A

A**b-b**A

both result in 0.

One of Bill's favorite commands is CommuteEverything, which temporarily makes all noncommutative symbols appearing in a given expression to behave as if they were commutative and returns the resulting commutative expression. For example:

CommuteEverything[a**b-b**a]

results in 0. The command

EndCommuteEverything[]

restores the original noncommutative behavior.

One can make any symbol behave as noncommutative using SetNonCommutative. For example:

SetNonCommutative[A,B]

A**B-B**A

results in:

A**B-B**A

Likewise, symbols can be made commutative using SetCommutative. For example:

SetNonCommutative[A]
SetCommutative[B]

A**B-B**A

results in O. SNC is an alias for SetNonCommutative. So, SNC can be typed rather than the longer SetNonCommutative:

SNC[A];
A**a-a**A

results in:

-a**A+A**a

One can check whether a given symbol is commutative or not using CommutativeQ or NonCommutativeQ. For example:

CommutativeQ[B]
NonCommutativeQ[a]

both return True.

3.2 Inverses, Transposes and Adjoints

The multiplicative identity is denoted Id in the program. At the present time, Id is set to 1.

A symbol a may have an inverse, which will be denoted by inv[a]. inv operates as expected in most cases.

For example:

results in a.

inv[a]**a
inv[a**b]**a**b
both lead to Id = 1 and
a**b**inv[b]

Version 5: inv no longer automatically distributes over noncommutative products. If this more aggressive behavior is desired use SetOptions[inv, Distribute -> True]. For example

SetOptions[inv, Distribute -> True]
inv[a**b]
returns inv[b]**inv[a]. Conversely
SetOptions[inv, Distribute -> False]
inv[a**b]

returns inv[a**b].

tp[x] denotes the transpose of symbol x and aj[x] denotes the adjoint of symbol x. Like inv, the properties of transposes and adjoints that everyone uses constantly are built-in. For example:

tp[a**b]

leads to

tp[b] **tp[a]

3.3. REPLACE 21

```
and

tp[a+b]

returns

tp[a]+tp[b]

Likewise tp[tp[a]] == a and tp for anything for which CommutativeQ returns True is simply the identity.

For example tp[5] == 5, tp[2 + 3I] == 2 + 3 I, and tp[B] == B.

Similar properties hold to aj. Moreover

aj[tp[a]]

tp[aj[a]]

return co[a] where co stands for complex-conjugate.
```

Version 5: transposes (tp), adjoints (aj), complex conjugates (co), and inverses (inv) in a notebook environment render as x^T , x^* , \bar{x} , and x^{-1} . tp and aj can also be input directly as x^T and x^* . For this reason the symbol T is now protected in NCAlgebra.

3.3 Replace

A key feature of symbolic computation is the ability to perform substitutions. The Mathematica substitute commands, e.g. ReplaceAll (/.) and ReplaceRepeated (//.), are not reliable in NCAlgebra, so you must use our NC versions of these commands. For example:

```
NCReplaceAll[x**a**b,a**b->c]
results in
x**c
and
NCReplaceAll[tp[b**a]+b**a,b**a->c]
results in
c+tp[a]**tp[b]
USe NCMakeRuleSymmetric and NCMakeRuleSelfAdjoint to automatically create symmetric and self adjoint
versions of your rules:
NCReplaceAll[tp[b**a]+b**a, NCMakeRuleSymmetric[b**a -> c]]
returns
c + tp[c]
The difference between NCReplaceAll and NCReplaceRepeated can be understood in the example:
NCReplaceAll[a**b**b, a**b -> a]
that results in
a**b
NCReplaceRepeated[a**b**b, a**b -> a]
that results in
```

Beside NCReplaceAll and NCReplaceRepeated we offer NCReplace and NCReplaceList, which are analogous to the standard ReplaceAll (/.), ReplaceRepeated (//.), Replace and ReplaceList. Note that one rarely uses NCReplace and NCReplaceList.

See the Section Advanced Rules and Replacement for a deeper discussion on some issues involved with rules and replacements in NCAlgebra.

Version 5: the commands **Substitute** and **Transform** have been deprecated in favor of the above nc versions of Replace.

3.4 Polynomials

by degree. For instance:

NCStrongCollect[expr, {x, y}]

```
The command NCExpand expands noncommutative products. For example:
NCExpand[(a+b)**x]
returns
a**x+b**x
Conversely, one can collect noncommutative terms involving same powers of a symbol using NCCollect. For
example:
NCCollect[a**x+b**x,x]
recovers
(a+b)**x
NCCollect groups terms by degree before collecting and accepts more than one variable. For example:
expr = a**x+b**x+y**c+y**d+a**x**y+b**x**y
NCCollect[expr, {x}]
returns
y**c+y**d+(a+b)**x**(1+y)
and
NCCollect[expr, {x, y}]
returns
(a+b)**x+y**(c+d)+(a+b)**x**y
Note that the last term has degree 2 in x and y and therefore does not get collected with the first order terms.
The list of variables accepts tp, aj and inv, and
NCCollect[tp[x]**a**x+tp[x]**b**x+z,{x,tp[x]}]
returns
z+tp[x]**(a+b)**x
Alternatively one could use
NCCollectSymmetric[tp[x]**a**x+tp[x]**b**x+z,{x}]
to obtain the same result. A similar command, NCCollectSelfAdjoint, works with self-adjoint variables.
```

There is also a stronger version of collect called NCStrongCollect. NCStrongCollect does not group terms

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```
produces
```

```
y**(c+d)+(a+b)**x**(1+y)
```

Keep in mind that NCStrongCollect often collects more than one would normally expect.

NCAlgebra provides some commands for noncommutative polynomial manipulation that are similar to the native Mathematica (commutative) polynomial commands. For example:

```
expr = B + A y**x**y - 2 x
NCVariables[expr]
returns
{x,y}
and
NCCoefficientList[expr, vars]
NCMonomialList[expr, vars]
NCCoefficientRules[expr, vars]
returns
```

{B, -2, A} {1, x, y**x**y}

 $\{1 \rightarrow B, x \rightarrow -2, y**x**y \rightarrow A\}$

Also for testing

NCMonomialQ[expr]

will return False and

NCPolynomialQ[expr]

will return True.

Another useful command is NCTermsOfDegree, which will returns an expression with terms of a certain degree. For instance:

```
NCTermsOfDegree[x**y**x - x**x**y + x**w + z**w, {x,y}, {2,1}]
returns x**y**x - x**x**y,

NCTermsOfDegree[x**y**x - x**x**y + x**w + z**w, {x,y}, {0,0}]
returns z**w, and

NCTermsOfDegree[x**y**x - x**x**y + x**w + z**w, {x,y}, {0,1}]
```

A similar command is NCTermsOfTotalDegree, which works just like NCTermsOfDegree but considers the total degree in all variables. For example:

For example,

```
NCTermsOfTotalDegree[x**y**x - x**x**y + x**w + z**w, {x,y}, 3]
returns x**y**x - x**x**y, and
NCTermsOfTotalDegree[x**y**x - x**x**y + x**w + z**w, {x,y}, 2]
returns 0.
```

The above commands are based on special packages for efficiently storing and calcuating with nc polynomials. Those packages are

- NCPoly: which handles polynomials with noncommutative coefficients, and
- NCPolynomial: which handles polynomials with noncommutative coefficients.

For example:

```
1 + y**x**y - A x
```

is a polynomial with real coefficients in x and y, whereas

```
a**y**b**x**c**y - A x**d
```

is a polynomial with nc coefficients in x and y, where the letters a, b, c, and d, are the nc coefficients. Of course

```
1 + y**x**y - A x
```

is a polynomial with nc coefficients if one considers only x as the variable of interest.

In order to take full advantage of NCPoly and NCPolynomial one would need to *convert* an expression into those special formats. See NCPolyInterface, NCPoly, and NCPolynomial for details.

3.5 Rationals and Simplification

One of the great challenges of noncommutative symbolic algebra is the simplification of rational nc expressions. NCAlgebra provides various algorithms that can be used for simplification and general manipulation of nc rationals.

One such function is NCSimplifyRational, which attempts to simplify noncommutative rationals using a predefined set of rules. For example:

leads to 1. Of course the great challenge here is to reveal well known identities that can lead to simplification. For example, the two expressions:

```
expr1 = a**inv[1+b**a]
expr2 = inv[1+a**b]**a
```

and one can use NCSimplifyRational to test such equivalence by evaluating

```
NCSimplifyRational[expr1 - expr2]
```

which results in 0 or

```
NCSimplifyRational[expr1**inv[expr2]]
```

which results in 1. NCSimplifyRational works by transforming nc rationals. For example, one can verify that

```
NCSimplifyRational[expr2] == expr1
```

MCAlgebra has a number of packages that can be used to manipulate rational nc expressions. The packages:

- NCGBX perform calculations with nc rationals using Gröbner basis, and
- NCRational creates state-space representations of nc rationals. This package is still experimental.

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3.6 Calculus

expr = a**inv[1+x]**b + x**c**x

The package NCDiff provide functions for calculating derivatives and integrals of nc polynomials and nc rationals.

The main command is NCDirectionalD which calculates directional derivatives in one or many variables. For example, if:

```
then
NCDirectionalD[expr, {x,h}]
returns
h**c**x + x**c**h - a**inv[1+x]**h**inv[1+x]**b
In the case of more than one variables NCDirectionalD[expr, {x,h}, {y,k}] takes the directional derivative
of expr with respect to x in the direction h and with respect to y in the direction k. For example, if:
expr = x**q**x - y**x
then
NCDirectionalD[expr, {x,h}, {y,k}]
returns
h**q**x + x**q*h - y**h - k**x
The command NCGrad calculate no gradients^1.
For example, if:
expr = x**a**x**b + x**c**x**d
then its directional derivative in the direction h is
NCDirectionalD[expr, {x,h}]
which returns
h**a**x**b + x**a**h**b + h**c**x**d + x**c**h**d
NCGrad[expr, x]
returns the nc gradient
a**x**b + b**x**a + c**x**d + d**x**c
For example, if:
expr = x**a**x**b + x**c**y**d
is a function on variables x and y then
NCGrad[expr, x, y]
returns the nc gradient list
\{a**x**b + b**x**a + c**y**d, d**x**c\}
```

Version 5: introduces experimental support for integration of nc polynomials. See NCIntegrate.

¹The transpose of the gradient of the nc expression expr is the derivative with respect to the direction h of the trace of the directional derivative of expr in the direction h.

3.7 Matrices

NCAlgebra has many commands for manipulating matrices with noncommutative entries. Think block-matrices. Matrices are represented in Mathematica using *lists of lists*. For example

$$m = \{\{a, b\}, \{c, d\}\}$$

is a representation for the matrix

$$\begin{bmatrix} a & b \\ c & d \end{bmatrix}$$

The Mathematica command MatrixForm output pretty matrices. MatrixForm[m] prints m in a form similar to the above matrix.

The experienced matrix analyst should always remember that the Mathematica convention for handling vectors is tricky.

- {{1, 2, 4}} is a 1x3 matrix or a row vector;
- {{1}, {2}, {4}} is a 3x1 matrix or a column vector;
- {1, 2, 4} is a *vector* but **not** a *matrix*. Indeed whether it is a row or column vector depends on the context. We advise not to use *vectors*.

A useful command is NCInverse, which is akin to Mathematica's Inverse command and produces a block-matrix inverse formula² for an nc matrix. For example

NCInverse[m]

returns

Note that a and d - c**inv[a]**b were assumed invertible during the calculation.

Similarly, one can multiply matrices using NCDot, which is similar to Mathematica's Dot. For example

```
m1 = {{a, b}, {c, d}}
m2 = {{d, 2}, {e, 3}}
NCDot[m1, m2]
```

result in

```
\{\{a ** d + b ** e, 2 a + 3 b\}, \{c ** d + d ** e, 2 c + 3 d\}\}
```

Note that products of nc symbols appearing in the matrices are multiplied using **. Compare that with the standard Dot (.) operator.

WARNING: NCDot replaces MatMult, which is still available for backward compatibility but will be deprecated in future releases.

There are many new improvements with **Version 5**. For instance, operators tp, aj, and co now operate directly over matrices. That is

```
aj[{{a,tp[b]},{co[c],aj[d]}}]
```

returns

²Contrary to what happens with symbolic inversion of matrices with commutative entries, there exist multiple formulas for the symbolic inverse of a matrix with noncommutative entries. Furthermore, it may be possible that none of such formulas is "correct". Indeed, it is easy to construct a matrix m with block structure as shown that is invertible but for which none of the blocks a, b, c, and d are invertible. In this case no *correct* formula exists for the calculation of the inverse of m.

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In previous versions one had to use the special commands tpMat, ajMat, and coMat. Those are still supported for backward compatibility.

Behind NCInverse there are a host of linear algebra algorithms which are available in the package:

• NCMatrixDecompositions: implements versions of the *LU* Decomposition with partial and complete pivoting, as well as *LDL* Decomposition which are suitable for calculations with nc matrices. Those functions are based on the templated algorithms from the package MatrixDecompositions.

For instance the function NCLUDecompositionWithPartialPivoting can be used as

```
m = {{a, b}, {c, d}}
{lu, p} = NCLUDecompositionWithPartialPivoting[m]
which returns
lu = {{a, b}, {c**inv[a], d - c**inv[a]**b}}
p = {1, 2}
```

The list p encodes the sequence of permutations calculated during the execution of the algorithm. The matrix lu contains the factors L and U. These can be recovered using

```
 \{1, u\} = \texttt{GetLUMatrices}[1u]  resulting in this case in  1 = \{\{1, 0\}, \{c**inv[a], 1\}\}   u = \{\{a, b\}, \{0, d - c**inv[a]**b\}\}  To verify that M = LU input  m - \texttt{NCDot}[1, u]
```

which should returns a zero matrix.

Note: for efficiency the factors 1 and u are returned as SparseArrays. Use Normal[u] and Normal[1] to convert the SparseArrays 1 and u to regular matrices if desired.

The default pivoting strategy prioritizes simpler expressions. For instance,

```
m = {{a, b}, {1, d}}
{lu, p} = NCLUDecompositionWithPartialPivoting[m]
{1, u} = GetLUMatrices[lu]
results in the factors

l = {{1, 0}, {a, 1}}
u = {{1, d}, {0, b - a**d}}
and a permutation list
p = {2, 1}
```

which indicates that the number 1, appearing in the second row, was used as the pivot rather than the symbol a appearing on the first row. Because of the permutation, to verify that PM = LU input

```
m[[p]] - NCDot[1, u]
```

which should return a zero matrix. Note that the permutation matrix P is never constructed. Instead, the rows of M are permuted using Mathematica's Part ([[]]). Likewise

```
m = {{a + b, b}, {c, d}}
{lu, p} = NCLUDecompositionWithPartialPivoting[m]
{l, u} = GetLUMatrices[lu]
returns
```

```
p = {2, 1}
1 = {{1, 0}, {(a + b)**inv[c], 1}}
u = {{c, d}, {0, b - (a + b)**inv[c]**d}}
```

showing that the simpler expression c was taken as a pivot instead of a + b.

The function NCLUDecompositionWithPartialPivoting is the one that is used by NCInverse.

Another factorization algorithm is NCLUDecompositionWithCompletePivoting, which can be used to calculate the symbolic rank of nc matrices. For example

```
m = {{2 a, 2 b}, {a, b}}
{lu, p, q, rank} = NCLUDecompositionWithCompletePivoting[m]
```

returns the left and right permutation lists

$$p = \{2, 1\}$$

 $q = \{1, 2\}$

and rank equal to 1. The L and U factors can be obtained as before using

to get

$$1 = \{\{1, 0\}, \{2, 1\}\}\$$

 $u = \{\{a, b\}, \{0, 0\}\}\$

In this case, to verify that PMQ = LU input

which should return a zero matrix. As with partial pivoting, the permutation matrices P and Q are never constructed. Instead we used Part ([[]]) to permute both columns and rows.

Finally NCLDLDecomposition computes the LDL^T decomposition of symmetric symbolic nc matrices. For example

```
m = {{a, b}, {b, c}}
{ldl, p, s, rank} = NCLDLDecomposition[m]
returns ldl, which contain the factors, and
p = {1, 2}
```

$$p = \{1, 2\}$$

 $s = \{1, 1\}$
 $rank = 2$

The list p encodes left and right permutations, s is a list specifying the size of the diagonal blocks (entries can be either 1 or 2). The factors can be obtained using GetLDUMatrices as in

```
{1, d, u} = GetLDUMatrices[ldl, s]
```

which in this case returns

```
1 = {{1, 0}, {b**inv[a], 1}}
d = {{a, 0}, {0, c - b**inv[a]**b}}
u = {{1, inv[a]**b}, {0, 1}}}
```

Because $PMP^T = LDL^T$,

is the zero matrix and $U = L^T$.

NCLDLDecomposition works only on symmetric matrices and, whenever possible, will make assumptions on variables so that it can run successfully.

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WARNING: Versions prior to 5 contained a NCLDUDecomposition with a slightly different syntax which, while functional, is being deprecated in **Version 5**.

Chapter 4

More Advanced Commands

In this chapter we describe some more advance features and commands. Most of these were introduced in **Version 5**.

If you want a living version of this chapter just run the notebook NC/DEMOS/2_MoreAdvancedCommands.nb.

4.1 Matrices

Starting at **Version 5** the operators ** and inv apply also to matrices. However, in order for ** and inv to continue to work as full fledged operators, the result of multiplications or inverses of matrices is held unevaluated until the user calls NCMatrixExpand. This is in the the same spirit as good old fashion commutative operations in Mathematica.

```
For example, with
```

```
m1 = {{a, b}, {c, d}}
m2 = {{d, 2}, {e, 3}}
the call
m1**m2
results in
{{a, b}, {c, d}}***{{d, 2}, {e, 3}}
Upon calling
m1**m2 // NCMatrixExpand
evaluation takes place returning
{{a**d + b**e, 2a + 3b}, {c**d + d**e, 2c + 3d}}
which is what would have been by calling NCDot[m1,m2]¹. Likewise inv[m1]
results in
inv[{{a, b}, {c, d}}]
and
```

¹Formerly MatMult[m1,m2].

```
inv[m1] // NCMatrixExpand
returns the evaluated result
{\{inv[a]**(1 + b**inv[d - c**inv[a]**b]**c**inv[a]), -inv[a]**b**inv[d - c**inv[a]**b]\},}
  \{-inv[d - c**inv[a]**b]**c**inv[a], inv[d - c**inv[a]**b]\}\}
A less trivial example is
m3 = m1**inv[IdentityMatrix[2] + m1] - inv[IdentityMatrix[2] + m1]**m1
that returns
-inv[{{1 + a, b}, {c, 1 + d}}]**{{a, b}, {c, d}} +
            \{\{a, b\}, \{c, d\}\}**inv[\{\{1 + a, b\}, \{c, 1 + d\}\}]
Expanding
NCMatrixExpand[m3]
results in
\{b**inv[b - (1 + a)**inv[c]**(1 + d)] - inv[c]**(1 + (1 + d)**inv[b - (1
             (1 + a)**inv[c]**(1 + d)]**(1 + a)**inv[c])**c - a**inv[c]**(1 + d)**inv[b - a)**inv[c]**(1 + d)**inv[c]**(1 + d)**(1 + 
             (1 + a)**inv[c]**(1 + d)] + inv[c]**(1 + d)**inv[b - (1 + a)**inv[c]**(1 + d)]**a,
      a**inv[c]**(1 + (1 + d)**inv[b - (1 + a)**inv[c]**(1 + d)]**(1 + a)**inv[c]) -
             inv[c]**(1 + (1 + d)**inv[b - (1 + a)**inv[c]**(1 + d)]**(1 + a)**inv[c])**d -
            b**inv[b - (1 + a)**inv[c]**(1 + d)]**(1 + a)**inv[c] + inv[c]**(1 + d)**inv[b -
             (1 + a)**inv[c]**(1 + d)]** b,
   \{d**inv[b - (1 + a)**inv[c]**(1 + d)] - (1 + d)**inv[b - (1 + a)**inv[c]**(1 + d)] - (1 + a)**inv[c]**(1 + d)
            inv[b - (1 + a)**inv[c]**(1 + d)]**a + inv[b - (1 + a)**inv[c]**(1 + d)]**(1 + a),
      1 - inv[b - (1 + a)**inv[c]**(1 + d)]**b - d**inv[b - (1 + a)**inv[c]**(1 + d)]**(1 + d)
             a)**inv[c] + (1 + d)**inv[b - (1 + a)**inv[c]**(1 + d)]**(1 + a)**inv[c] +
             inv[b - (1 + a)**inv[c]**(1 + d)]**(1 + a)**inv[c]**d}
and finally
NCMatrixExpand[m3] // NCSimplifyRational
returns
\{\{0, 0\}, \{0, 0\}\}
as expected.
WARNING: Mathematica's choice of treating lists and matrix indistinctively can cause much trouble when
mixing ** with Plus (+) operator. For example, the expression
m1**m2 + m2**m1
results in
\{\{a, b\}, \{c, d\}\}**\{\{d, 2\}, \{e, 3\}\} + \{\{d, 2\}, \{e, 3\}\}**\{\{a, b\}, \{c, d\}\}
and
m1**m2 + m2**m1 // NCMatrixExpand
produces the expected result
\{\{2 c + a**d + b**e + d**a, 2 a + 3 b + 2 d + d**b\},\
  {3 c + c**d + d**e + e**a, 2 c + 6 d + e**b}}
However, because ** is held unevaluated, the expression
m1**m2 + m2 // NCMatrixExpand
```

```
returns the "wrong" result

{{{d + a**d + b**e, 2 a + 3 b + d}, {d + c**d + d**e, 2 c + 4 d}},

{{2 + a**d + b**e, 2 + 2 a + 3 b}, {2 + c**d + d**e, 2 + 2 c + 3 d}},

{{4e + a**d + b**e, 2 a + 3 b + e}, {e + c**d + d**e, 2 c + 3 d + e}},

{{3 + a**d + b**e, 3 + 2 a + 3 b}, {3 + c**d + d**e, 3 + 2 c + 3 d}}}}

which is different than the "correct" result

{{d + a**d + b**e, 2 + 2 a + 3 b},

{e + c**d + d**e, 3 + 2 c + 3 d}}

which is returned by either

NCMatrixExpand[m1**m2] + m2

or

NCDot[m1, m2] + m2
```

The reason for this behavior is that m1**m2 is essentially treated as a *scalar* (it does not have *head* List) and therefore gets added entrywise to m2 *before* NCMatrixExpand has a chance to evaluate the ** product. There are no easy fixes for this problem, which affects not only NCAlgebra but any similar type of matrix product evaluation in Mathematica. With NCAlgebra, a better option is to use NCMatrixReplaceAll or NCMatrixReplaceRepeated.

NCMatrixReplaceAll and NCMatrixReplaceRepeated are special versions of NCReplaceAll and NCReplaceRepeated that take extra steps to preserve matrix consistency when replacing expressions with nc matrices. For example

```
NCMatrixReplaceAll[x**y + y, {x -> m1, y -> m2}]
does produce the "correct" result
{{d + a**d + b**e, 2 + 2 a + 3 b},
    {e + c**d + d**e, 3 + 2 c + 3 d}}

NCMatrixReplaceAll and NCMatrixReplaceRepeated also work with block matrices. For example
rule = {x -> m1, y -> m2, id -> IdentityMatrix[2], z -> {{id,x},{x,id}}}

NCMatrixReplaceRepeated[inv[z], rule]
coincides with the result of
NCInverse[ArrayFlatten[{{IdentityMatrix[2], m1}, {m1, IdentityMatrix[2]}}]]
```

4.2 Advanced Rules and Replacements

Substitution is a key feature of Symbolic computation. We will now discuss some issues related to Mathematica's implementation of rules and replacements that can affect the behavior of NCAlgebra expressions.

The first issue is related to how Mathematica performs substitutions, which is through pattern matching. For a rule to be effective if has to *match* the *structural* representation of an expression. That representation might be different than one would normally think based on the usual properties of mathematical operators. For example, one would expect the rule:

```
rule = 1 + x_ -> x
to match all the expressions bellow:
1 + a
1 + 2 a
```

```
1 + a + b
1 + 2 a * b
so that
expr /. rule
with expr taking the above expressions would result in:
a
2 a
a + b
2 a * b
```

Indeed, Mathematica's attribute Flat does precisely that. Note that this is stil *structural matching*, not mathematical matching, since the pattern 1 + x would not match an integer 2, even though one could write 2 = 1 + 1!

Unfortunately, **, which is the NonCommutativeMultiply operator, is not Flat². This is the reason why substitution based on a simple rule such as:

```
rule = a**b \rightarrow c
so that
expr /. rule
will work for some expr like
1 + 2 a**b
resulting in
1 + 2 c
but will fail to produce the expected result in cases like:
a**b**c
c**a**b
c**a**b**d
1 + 2 a**b**c
That's what the NCAlgebra family of replacement functions are made for. Calling
NCReplaceAll[a**b**c, rule]
NCReplaceAll[ c**a**b, rule ]
NCReplaceAll[c**a**b**d, rule]
NCReplaceAll[1 + 2 a**b**c, rule ]
would produce the results one would expect:
C**C
C**C
c**c**d
1 + 2 c**c
```

For this reason, when substituting in NCAlgebra it is always safer to use functions from the NCReplace package rather than the corresponding Mathematice Replace family of functions. Unfortunately, this comes at a the expense of sacrificing the standard operators /. (ReplaceAll) and //. (ReplaceRepeated), which cannot be safely overloaded, forcing one to use the full names NCReplaceAll and NCReplaceRepeated.

²The reason is that making an operator Flat is a convenience that comes with a price: lack of control over execution and evaluation. Since NCAlgebra has to operate at a very low level this lack of control over evaluation is fatal. Indeed, making NonCommutativeMultiply have an attribute Flat will throw Mathematica into infinite loops in seemingly trivial noncommutative expression. Hey, email us if you find a way around that:)

On the same vein, the following substitution rule

```
NCReplace[2 a**b + c, 2 a -> b]
```

will return 2 a**b + c intact since FullForm[2 a**b] is indeed

```
Times[2, NonCommutativeMuliply[a, b]]
```

which is not structurally related to FullForm[2 a], which is Times[2, a]. Of course, in this case a simple solution is to use the alternative rule:

```
NCReplace[2 a**b + c, a \rightarrow b / 2]
```

which results in b**b + c, as one might expect.

A second more esoteric issue related to substitution in NCAlgebra does not a clean solution. It is also one that usually lurks into hidden pieces of code and can be very difficult to spot. We have been victim of such "bug" many times. Luckily it only affect advanced users that are using NCAlgebra inside their own functions using Mathematica's Block and Module constructions. It is also not a real bug, since it follows from some often not well understood issues with the usage of Block versus Module. Our goal here is therefore not to fix the issue but simply to alert advanced users of its existence. Start by first revisiting the following example from the Mathematica documentation. Let

```
m = i^2
and run
Block[{i = a}, i + m]
which returns the "expected"
a + a**a
versus
Module[{i = a}, i + m]
which returns the "surprising"
a + i**i
```

The reason for this behavior is that Block effectively evaluates i as a local variable and then m using whatever values are available at the time of evaluation, whereas Module only evaluates the symbol i which appears explicitly in i + m and not m using the local value of i = a. This can lead to many surprises when using rules and substitution inside Module. For example:

```
Block[{i = a}, i_ -> i]
will return
i_ -> a
whereas
Module[{i = a}, i_ -> i]
will return
i_ -> i
```

More devastating for NCAlgebra is the fact that Module will hide local definitions from rules, which will often lead to disaster if local variables need to be declared noncommutative. Consider for example the trivial definitions for F and G below:

```
F[exp_] := Module[
    {rule, aa, bb},
    SetNonCommutative[aa, bb];
```

```
rule = aa_**bb_ -> bb**aa;
NCReplaceAll[exp, rule]
]

G[exp_] := Block[
    {rule, aa, bb},
    SetNonCommutative[aa, bb];
    rule = aa_**bb_ -> bb**aa;
    NCReplaceAll[exp, rule]
]
```

Their only difference is that one is defined using a Block and the other is defined using a Module. The task is to apply a rule that *flips* the noncommutative product of their arguments, say, x**y, into y**x. The problem is that only one of those definitions work "as expected". Indeed, verify that

```
G[x**y]
returns the "expected"
y**x
whereas
F[x**y]
returns
```

х у

which completely destroys the noncommutative product. The reason for the catastrophic failure of the definition of F, which is inside a Module, is that the letters aa and bb appearing in rule are not treated as the local symbols aa and bb. For this reason, the right-hand side of the rule rule involves the global symbols aa and bb, which are, in the absence of a declaration to the contrary, commutative. On the other hand, the definition of G inside a Block makes sure that aa and bb are evaluated with whatever value they might have locally at the time of execution.

The above subtlety often manifests itself partially, sometimes causing what might be perceived as some kind of *erratic behavior*. Indeed, if one had used symbols that were already declared globaly noncommutative by NCAlgebra, such as single small cap roman letters as in the definition:

```
H[exp_] := Module[
    {rule, a, b},
    SetNonCommutative[a, b];
    rule = a_**b_ -> b**a];
    NCReplaceAll[exp, rule]
]
```

then calling H[x**y] would have worked "as expected", even if for the wrong reasons!

4.3 Polynomials with commutative coefficients

The package NCPoly provides an efficient structure for storing and operating with noncommutative polynomials with commutative coefficients. There are two main goals:

```
3By the way, I find that behavior of Mathematica's Module questionable, since something like
F[exp_] := Module[{aa, bb},
    SetNonCommutative[aa, bb];
    aa**bb
]
```

would not fail to treat aa and bb locally. It is their appearance in a rule that triggers the mostly odd behavior.

- 1. Ordering: to be able to sort polynomials based on an ordering specified by the user. See the chapter Noncommutative Gröbner Basis for more details.
- 2. Efficiency: to efficiently perform polynomial algebra with as little overhead as possible.

Those two properties allow for an efficient implementation of NCAlgebra's noncommutative Gröbner basis algorithm, new in Version 5, without the use of auxiliary accelerating C code, as in NCGB. See Noncommutative Gröbner Basis.

Before getting into details, to see how much more efficient NCPoly is when compared with standard NCAlgebra objects try

```
Table[Timing[NCExpand[(1 + x)^i]][[1]], {i, 0, 20, 5}]
```

which would typically return something like

```
{0.000088, 0.001074, 0.017322, 0.240704, 3.61492, 52.0254}
```

whereas the equivalent

```
<< NCPoly`
Table[Timing[(1 + NCPolyMonomial[{x}, {x}])^i][[1]], {i, 0, 20, 5}]</pre>
```

would return

```
{0.00097, 0.001653, 0.002208, 0.003908, 0.004306, 0.005049}
```

Beware that NCPoly objects have limited functionality and should still be considered experimental at this point.

The best way to work with NCPoly in NCAlgebra is by loading the package NCPolyInterface:

```
<< NCPolyInterface`
```

which provides the commands NCToNCPoly and NCPolyToNC to convert nc expressions back and forth between NCAlgebra and NCPoly.

For example

```
vars = {x, y, z};
p = NCToNCPoly[1 + x**x - 2 x**y**z, vars]
```

converts the polynomial 1 + x**x - 2 x**y**z from the standard NCAlgebra format into an NCPoly object. The reason for the braces in the definition of vars will be explained below, when we introduce *ordering*. See also Section Noncommutative Gröbner Basis. The result in this case is the NCPoly object

```
NCPoly[{1, 1, 1}, {|{0, 0, 0, 0}| \rightarrow 1, {0, 0, 2, 0} \rightarrow 1, {1, 1, 1, 5} \rightarrow -2|>}]
```

Conversely the command NCPolyToNC converts an NCPoly back into NCAlgebra format. For example

```
NCPolyToNC[p, vars]
```

returns

```
1 + x**x - 2 x**y**z
```

as expected. Note that an NCPoly object does not store symbols, but rather a representation of the polynomial based on specially encoded monomials. This is the reason why one should provide vars as an argument to NCPolyToNC.

Alternatively, one could construct the same NCPoly object by calling NCPoly directly as in

```
NCPoly[{1, 1, -2}, {\{\}}, {x, x}, {x, y, z}\}, vars]
```

In this syntax the first argument is a list of *coefficients*, the second argument is a list of *monomials*, and the third is the list of *variables*. *Monomials* are given as lists, with {} being equivalent to a constant 1.

The particular coefficients in the NCPoly object depend not only on the polynomial being represented but also on the *ordering* implied by the sequence of symbols in the list of variables vars. For example:

```
vars = {{x}, {y, z}};
p = NCToNCPoly[1 + x**x - 2 x**y**z, vars]
produces:
NCPoly[{1, 2}, <|{0, 0, 0} -> 1, {0, 2, 0} -> 1, {2, 1, 5} -> -2|>
```

The sequence of braces in the list of *variables* encodes the *ordering* to be used for sorting NCPolys. Orderings specify how monomials should be ordered, and is discussed in detail in Noncommutative Gröbner Basis. We provide the convenience command NCPolyDisplayOrder that prints the polynomial ordering implied by a list of symbols. For example

```
NCPolyDisplayOrder[\{x,y,z\}] prints out x \ll y \ll z and NCPolyDisplayOrder[\{\{x\},\{y,z\}\}] prints out x \ll y < z
```

from where you can see that grouping variables inside braces induces a graded type ordering, as discussed in Section 5.7. NCPolys constructed from different orderings cannot be combined.

There is also a special constructor for monomials. For example

```
NCPolyMonomial[{y,x}, vars]
NCPolyMonomial[{x,y}, vars]
```

return the monomials corresponding to yx and xy.

Operations on NCPoly objects result in another NCPoly object that is always expanded. For example:

```
vars = {{x}, {y, z}};
1 + NCPolyMonomial[{x, y}, vars] - 2 NCPolyMonomial[{y, x}, vars]
returns
NCPoly[{1, 2}, <|{0, 0, 0} -> 1, {1, 1, 1} -> 1, {1, 1, 3} -> -2|>]
and
p = (1 + NCPolyMonomial[{x}, vars]**NCPolyMonomial[{y}, vars])^2
returns
NCPoly[{1, 2}, <|{0, 0, 0} -> 1, {1, 1, 1} -> 2, {2, 2, 10} -> 1|>]
```

Another convenience function is NCPolyDisplay which returns a list with the monomials appearing in an NCPoly object. For example:

```
NCPolyDisplay[p, vars] returns
```

$$\{x.y.x.y, 2 x.y, 1\}$$

The reason for displaying an NCPoly object as a list is so that the monomials can appear in the same order as they are stored. Using Plus would revert to Mathematica's default ordering. For example

```
p = NCToNCPoly[1 + x**x**x - 2 x**x + z, vars]
NCPolyDisplay[p, vars]
returns
{z, x.x.x, -2 x.x, 1}
whereas
NCPolyToNC[p, vars]
would return
1 + z - 2 x**x + x**x**x
```

in which the sorting of the monomials has been destroyed by Plus.

The monomials appear sorted in decreasing order from left to right, with **z** being the *leading term* in the above example.

With NCPoly the Mathematica command Sort is modified to sort lists of polynomials. For example

```
polys = NCToNCPoly[{x**x**x, 2 y**x - z, z, y**x - x**x}, vars]
ColumnForm[NCPolyDisplay[Sort[polys], vars]]
returns
{x.x.x}
{z}
{y.x, -x.x}
{2 y.x, -z}
```

Sort produces a list of polynomials sorted in ascending order based on their leading terms.

4.4 Polynomials with noncommutative coefficients

A larger class of polynomials in noncommutative variables is that of polynomials with noncommutative coefficients. Think of a polynomial with commutative coefficients in which certain variables are considered to be unknown, i.e. *variables*, where others are considered to be known, i.e. *coefficients*. For example, in many problems in systems and control the following expression

$$p(x) = ax + xa^T - xbx + c$$

is often seen as a polynomial in the noncommutative unknown x with known noncommutative coefficients a, b, and c. A typical problem is the determination of a solution to the equation p(x) = 0 or the inequality $p(x) \succeq 0$.

The package NCPolynomial handles such polynomials with noncommutative coefficients. As with NCPoly, the package provides the commands NCToNCPolynomial and NCPolynomialToNC to convert nc expressions back and forth between NCAlgebra and NCPolynomial. For example

```
vars = {x}
p = NCToNCPolynomial[a**x + x**tp[a] - x**b**x + c, vars]
```

converts the polynomial a**x + x**tp[a] - x**b**x + c from the standard NCAlgebra format into an NCPolynomial object. The result in this case is the NCPolynomial object

```
MCPolynomial[c, <|\{x\} -> \{\{1, a, 1\}, \{1, 1, tp[a]\}\}, \{x, x\} -> \{\{-1, 1, b, 1\}\}|>, \{x\}]
```

Conversely the command NCPolynomialToNC converts an NCPolynomial back into NCAlgebra format. For example

```
NCPolynomialToNC[p]
```

returns

$$c + a**x + x**tp[a] - x**b**x$$

An NCPolynomial does store information about the polynomial symbols and a list of variables is required only at the time of creation of the NCPolynomial object.

As with NCPoly, operations on NCPolynomial objects result on another NCPolynomial object that is always expanded. For example:

returns

and

returns

NCPolynomial[1,
$$<|\{x**y**x**y\}| -> \{\{1, 1, 1\}\}, \{x**y\}| -> \{\{2, 1, 1\}\}|>, \{x, y\}]$$

To see how much more efficient NCPolynomial is when compared with standard NCAlgebra objects try

would return

As you can see, NCPolynomials are not as efficient as NCPolys but still much more efficient than NCAlgebra polynomials.

NCPolynomials do not support *orderings* but we do provide the NCPSort command that produces a list of terms sorted by degree. For example

NCPSort[p]

returns

$$\{c, a**x, x**tp[a], -x**b**x\}$$

A useful feature of NCPolynomial is the capability of handling polynomial matrices. For example

constructs NCPolynomial objects representing the polynomial matrices mat1 and mat2. Verify that

is zero as expected. Internally NCPolynomial represents a polynomial matrix by constructing matrix factors. For example the representation of the matrix mat1 correspond to the factors

$$\begin{bmatrix} ax + xa^T + cy + y^Tc^T - xqx & bx \\ xb^T & 1 \end{bmatrix} = \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix} + \begin{bmatrix} a \\ 0 \end{bmatrix}x\begin{bmatrix} 1 & 0 \end{bmatrix} + \begin{bmatrix} 1 \\ 0 \end{bmatrix}x\begin{bmatrix} a^T & 0 \end{bmatrix} + \begin{bmatrix} -1 \\ 0 \end{bmatrix}xqx\begin{bmatrix} 1 & 0 \end{bmatrix} + \begin{bmatrix} b \\ 0 \end{bmatrix}x\begin{bmatrix} 0 & 1 \end{bmatrix} + \begin{bmatrix} 0 \\ 1 \end{bmatrix}x\begin{bmatrix} b^T & 0 \end{bmatrix} + \begin{bmatrix} c \\ 0 \end{bmatrix}y\begin{bmatrix} 1 & 0 \end{bmatrix} + \begin{bmatrix} 1 \\ 0 \end{bmatrix}y^T\begin{bmatrix} c^T & 0 \end{bmatrix}$$

See section linear functions for more features on linear polynomial matrices.

4.5 Quadratic polynomials

When working with nc quadratics it is useful to be able to factor the quadratic into the following form

$$q(x) = c + s(x) + l(x)Mr(x)$$

where s is linear x and l and r are vectors and M is a matrix. Load the package

```
<< NCQuadratic`
```

and use the command NCToNCQuadratic to factor an nc polynomial into the the above form:

```
vars = {x, y};
expr = tp[x]**a**x**d + tp[x]**b**y + tp[y]**c**y + tp[y]**tp[b]**x**d;
{const, lin, left, middle, right} = NCPToNCQuadratic[expr, vars];
which returns
left = {tp[x],tp[y]}
right = {y, x**d}
middle = {{a,b}, {tp[b],c}}
```

and zero const and lin. The format for the linear part lin will be discussed lated in Section Linear. Note that coefficients of an nc quadratic may also appear on the left and right vectors, as d did in the above example. You can also convert an NCPolynomial using NCPToNCQuadratic. Conversely, NCQuadraticToNC converts a list with factors back to an nc expression as in:

```
NCQuadraticToNC[{const, lin, left, middle, right}]
```

which results in

$$(tp[x]**b + tp[y]**c)**y + (tp[x]**a + tp[y]**tp[b])**x**d$$

An interesting application is the verification of the domain in which an nc rational is *convex*. Take for example the quartic

```
expr = x**x**x*;
```

and calculate its noncommutative directional Hessian

```
hes = NCHessian[expr, {x, h}]
```

This command returns

which is quadratic in the direction h. The decomposition of the nc Hessian using NCToNCQuadratic

```
{const, lin, left, middle, right} = NCToNCQuadratic[hes, {h}];
```

produces

```
left = {h, x**h, x**x**h}
right = {h**x**x, h**x, h}
middle = {{2, 2 x, 2 x**x},{0, 2, 2 x},{0, 0, 2}}
```

Note that the middle matrix

$$\begin{bmatrix} 2 & 2x & 2x^2 \\ 0 & 2 & 2x \\ 0 & 0 & 2 \end{bmatrix}$$

is not *symmetric*, as one might have expected. The command NCQuadraticMakeSymmetric can fix that and produce a symmetric decomposition. For the above example

results in

```
sleft = {x**x**h, x**h, h}
sright = {h**x**x, h**x, h}
middle = {{0, 0, 2}, {0, 2, 2 x}, {2, 2 x, 2 x**x}}
```

in which middle is the symmetric matrix

$$\begin{bmatrix} 0 & 0 & 2 \\ 0 & 2 & 2x \\ 2 & 2x & 2x^2 \end{bmatrix}$$

Note the argument Symmetric Variables \rightarrow {x,h} which tells NCQuadraticMakeSymmetric to consider x and y as symmetric variables. Because the middle matrix is never positive semidefinite for any possible value of x the conclusion⁴ is that the nc quartic x^4 is not convex.

The production of such symmetric quadratic decompositions is automated by the convenience command NCMatrixOfQuadratic. Verify that

```
{sleft, smiddle, sright} = NCMatrixOfQuadratic[hes, {h}]
```

automatically assumes that both x and h are symmetric variables and produces suitable left and right vectors as well as a symmetric middle matrix. Now we illustrate the application of such command to checking the convexity region of a noncommutative rational function.

If one is interested in checking convexity of nc rationals the package NCConvexity has functions that automate the whole process, including the calculation of the Hessian and the middle matrix, followed by the diagonalization of the middle matrix as produced by NCLDLDecomposition.

For example, the commands evaluate the nc Hessian and calculates its quadratic decomposition

```
expr = (x + b**y)**inv[1 - a**x**a + b**y + y**b]**(x + y**b);
{left, middle, right} = NCMatrixOfQuadratic[NCHessian[expr, \{x, h\}], \{h\}];
```

The resulting middle matrix can be factored using

```
{ldl, p, s, rank} = NCLDLDecomposition[middle];
{ll, dd, uu} = GetLDUMatrices[ldl, s];
```

which produces the diagonal factors

$$\begin{bmatrix} 2(1+by+yb-axa)^{-1} & 0 & 0\\ 0 & 0 & 0\\ 0 & 0 & 0 \end{bmatrix}$$

which indicates the the original nc rational is convex whenever

$$(1 + by + yb - axa)^{-1} \succeq 0$$

or, equivalently, whenever

$$1 + by + yb - axa \succeq 0$$

The above sequence of calculations is automated by the command NCConvexityRegion as in

<< NCConvexity`
NCConvexityRegion[expr, {x}]</pre>

⁴This is in contrast with the commutative x^4 which is convex everywhere. See [1] for details.

which results in

```
\{2 (1 + b**y + y**b - a**x**a)^{-1}, 0\}
```

which correspond to the diagonal entries of the LDL decomposition of the middle matrix of the nc Hessian.

4.6 Linear polynomials

Another interesting class of nc polynomials is that of linear polynomials, which can be factor in the form:

$$s(x) = l(F \otimes x)r$$

where l and r are vectors with symbolic expressions and F is a numeric matrix. This functionality is in the package

<< NCSylvester`

Use the command NCToNCSylvester to factor a linear nc polynomial into the the above form. For example:

```
vars = {x, y};
expr = 1 + a**x + x**tp[a] - x + b**y**d + tp[d]**tp[y]**tp[b];
{const, lin} = NCToNCSylvester[expr, vars];
which returns
```

const = 1

and an Association lin containing the factorization. For example

lin[x]

returns a list with the left and right vectors 1 and r and the coefficient array F.

$$\{\{1, a\}, \{1, a^T\}, SparseArray[< 2 >, \{2, 2\}]\}$$

which in this case is the matrix:

$$\begin{bmatrix} -1 & 1 \\ 1 & 0 \end{bmatrix}$$

and

lin[tp[y]]

returns

$${d^T}, {b^T}, SparseArray[< 1 >, {1, 1}]}$$

Note that transposes and adjoints are treated as independent variables.

Perhaps the most useful consequence of the above factorization is the possibility of producing a linear polynomial which has the smallest possible number of terms, as explaining in detail in [2]. This is done automatically by NCSylvesterToNC. For example

```
vars = {x, y};
expr = a**x**c - a**x**d - a**y**c + a**y**d + b**x**c - b**x**d - b**y**c + b**y**d
{const, lin} = NCToNCSylvester[expr, vars]
NCSylvesterToNC[{const, lin}]
produces:
(a + b) ** x ** (c - d) + (a + b) ** y ** (-c + d)
```

This factorization even works with linear matrix polynomials, and is used by the our semidefinite programming algorithm (see Chapter Semidefinite Programming) to factor linear matrix inequalities in the least possible number of terms. For example:

Chapter 5

Noncommutative Gröbner Basis

The package NCGBX provides an implementation of a noncommutative Gröbner Basis algorithm. It is a Mathematica only replacement to the C++ NCGB which is still provided with this distribution.

If you want a living version of this chapter just run the notebook NC/DEMOS/3_NCGroebnerBasis.nb.

Gröbner Basis are useful in the study of algebraic relations.

In order to load NCGBX one types:

- << NC`
- << NCAlgebra`
- << NCGBX`
- or simply
- << NCGBX

if NC and NCAlgebra have already been loaded.

5.1 What is a Gröbner Basis?

Most commutative algebra packages contain commands based on Gröbner Basis and uses of Gröbner Basis. For example, in Mathematica, the Solve command puts collections of equations in a *canonical form* which, for simple collections, readily yields a solution. Likewise, the Mathematica Eliminate command tries to convert a collection of m polynomial equations (often called relations)

$$p_1(x_1, \dots, x_n) = 0$$
$$p_2(x_1, \dots, x_n) = 0$$
$$\vdots \qquad \vdots$$
$$p_m(x_1, \dots, x_n) = 0$$

in variables $x_1, x_2, \dots x_n$ to a triangular form, that is a new collection of equations like

$$q_1(x_1) = 0$$

$$q_2(x_1, x_2) = 0$$

$$q_3(x_1, x_2) = 0$$

$$q_4(x_1, x_2, x_3) = 0$$

$$\vdots \qquad \vdots$$

$$q_r(x_1, \dots, x_n) = 0.$$

Here the polynomials $\{q_j: 1 \leq j \leq k_2\}$ generate the same *ideal* that the polynomials $\{p_j: 1 \leq j \leq k_1\}$ generate. Therefore, the set of solutions to the collection of polynomial equations $\{p_j = 0: 1 \leq j \leq k_1\}$ equals the set of solutions to the collection of polynomial equations $\{q_j = 0: 1 \leq j \leq k_2\}$. This canonical form greatly simplifies the task of solving collections of polynomial equations by facilitating backsolving for x_j in terms of x_1, \ldots, x_{j-1} .

Readers who would like to know more about Gröbner Basis may want to read [CLS]. The noncommutatative version of the algorithm implemented by NCGB is loosely based on [Mora].

5.2 Solving equations

Before calculating a Gröbner Basis, one must declare which variables will be used during the computation and must declare a *monomial order* which can be done using SetMonomialOrder as in:

```
SetMonomialOrder[{a, b, c}, x];
```

The monomial ordering imposes a relationship between the variables which are used to *sort* the monomials in a polynomial. The ordering implied by the above command can be visualized using:

PrintMonomialOrder[];

which in this case prints:

$$a < b < c \ll x$$
.

A user does not need to know theoretical background related to monomials orders. Indeed, as we shall see soon, in many engineering problems, it suffices to know which variables correspond to quantities which are known and which variables correspond to quantities which are unknown. If one is solving for a variable or desires to prove that a certain quantity is zero, then one would want to view that variable as unknown. In the above example, the symbol ' \ll ' separate the knowns, a,b,c, from the unknown, x. For more details on orderings see Section Orderings.

Our goal is to calculate the Gröbner basis associated with the following relations (i.e. a list of polynomials):

$$a x a = c$$
, $a b = 1$, $b a = 1$.

We shall use the word relation to mean a polynomial in noncommuting indeterminates. For example, if an analyst saw the equation AB = 1 for matrices A and B, then he might say that A and B satisfy the polynomial equation ab - 1 = 0. An algebraist would say that ab - 1 is a relation.

To calculate a Gröbner basis one defines a list of relations:

and issues the command:

```
gb = NCMakeGB[rels, 10]
```

which should produces an output similar to:

The number 10 in the call to NCMakeGB is very important because a finite GB may not exist. It instructs NCMakeGB to abort after 10 iterations if a GB has not been found at that point.

The result of the above calculation is the list of relations in the form of a list of rules:

$$\{x \rightarrow b ** c ** b, a ** b \rightarrow 1, b ** a \rightarrow 1\}$$

Version 5: For efficiency, NCMakeGB returns a list of rules instead of a list of polynomials. The left-hand side of the rule is the leading monomial in the current order. This is incompatible with early versions, which returned a list of polynomials. You can recover the old behavior setting the option ReturnRules -> False This can be done in the NCMakeGB command or globally through SetOptions[ReturnRules -> False].

Our favorite format for displaying lists of relations is ColumnForm.

ColumnForm[gb]

which results in

```
x -> b ** c ** b
a ** b -> 1
b ** a -> 1
```

The *rules* in the output represent the relations in the GB with the left-hand side of the rule being the leading monomial. Replacing Rule by Subtract recovers the relations but one would then loose the leading monomial as Mathematica alphabetizes the resulting sum.

Someone not familiar with GB's might find it instructive to note this output GB effectively solves the input equation

$$a x a - c = 0$$

under the assumptions that

$$ba - 1 = 0$$
, $ab - 1 = 0$,

that is $a = b^{-1}$ and produces the expected result in the form of the relation:

$$x = b c b$$
.

5.3 A slightly more challenging example

For a slightly more challenging example consider the same monomial order as before:

```
SetMonomialOrder[{a, b, c}, x];
```

that is

$$a < b < c \ll x$$

and the relations:

$$ax - c = 0,$$

 $aba - a = 0,$
 $bab - b = 0.$

from which one can recognize the problem of solving the linear equation a x = c in terms of the *pseudo-inverse* $b = a^{\dagger}$. The calculation:

```
gb = NCMakeGB[{a ** x - c, a ** b ** a - a, b ** a ** b - b}, 10];
```

finds the Gröbner basis:

```
a ** x -> c
a ** b ** c -> c
a ** b ** a -> a
b ** a ** b -> b
```

In this case the Gröbner basis cannot quite *solve* the equations but it remarkably produces the necessary condition for existence of solutions:

$$0 = a b c - c = a a^{\dagger} c - c$$

that can be interpreted as c being in the range-space of a.

5.4 Simplifying polynomial expresions

Our goal now is to verify if it is possible to *simplify* the following expression:

$$bbaa - aabb + aba$$

if we know that

$$aba = b$$

using Gröbner basis. With that in mind we set the order:

```
SetMonomialOrder[a,b];
```

and calculate the GB associated with the constraint:

```
rels = {a ** b ** a - b};
rules = NCMakeGB[rels, 10];
```

b ** b ** a -> a ** b ** b

which produces the output

The GB revealed another relationship that must hold true if aba = b. One can use these relationships to simplify the original expression using NCReplaceRepeated as in

```
expr = b ** b ** a ** a - a ** a ** b ** b + a ** b ** a
simp = NCReplaceRepeated[expr, rules]
which results in
simp = b
```

5.5 Simplifying rational expresions

It is often desirable to simplify expressions involving inverses of noncommutative expressions. One challenge is to recognize identities implied by the existence of certain inverses. For example, that the expression

$$x(1-x)^{-1} - (1-x)^{-1}x$$

is equivalent to 0. One can use a nc Gröbner basis for that task. Consider for instance the order

$$x \ll (1-x)^{-1}$$

implied by the command:

rules = NCMakeGB[{}, 3]

```
SetMonomialOrder[x, inv[1-x]]
```

This ordering encodes the following precise idea of what we mean by *simple* versus *complicated*: it formally corresponds to specifying that x is simpler than $(1-x)^{-1}$, which might sits well with one's intuition.

Now consider the following command:

```
which produces the output

* * * * * * * * * * * * * * *

* * * NCPolyGroebner * *
```

* Reduce and normalize initial set

> Initial set could not be reduced

* Computing initial set of obstructions

> MAJOR Iteration 1, 6 polys in the basis, 6 obstructions

* Cleaning up...

* Found Groebner basis with 6 polynomials

* * * * * * * * * * * * * * * *

and results in the rules:

```
x ** inv[1 - x] -> -1 + inv[1 - x],

inv[1-x] ** x -> -1 + inv[1-x],
```

As in the previous example, the GB revealed new relationships that must hold true if 1-x is invertible, and one can use this relationship to *simplify* the original expression using NCReplaceRepeated as in:

```
NCReplaceRepeated[x ** inv[1 - x] - inv[1 - x] ** x, rules]
```

The above command results in 0, as one would hope.

For a more challenging example consider the identity:

$$(1-x-y(1-x)^{-1}y)^{-1} = \frac{1}{2}(1-x-y)^{-1} + \frac{1}{2}(1-x+y)^{-1}$$

One can verify that the rule based command NCSimplifyRational fails to simplify the expression:

```
expr = inv[1 - x - y ** inv[1 - x] ** y] - 1/2 (inv[1 - x + y] + inv[1 - x - y]) NCSimplifyRational[expr]
```

We set the monomial order and calculate the Gröbner basis

```
SetMonomialOrder[x, y, inv[1-x], inv[1-x+y], inv[1-x-y], inv[1-x-y**inv[1-x]**y]]; rules = NCMakeGB[\{\}, 3];
```

based on the rational involved in the original expression. The result is the nc GB:

```
inv[1-x-y**inv[1-x]**y] -> (1/2)inv[1-x-y]+(1/2)inv[1-x+y]
x**inv[1-x] -> -1+inv[1-x]
y**inv[1-x+y] -> 1-inv[1-x+y]+x**inv[1-x+y]
y**inv[1-x-y] -> -1+inv[1-x-y]-x**inv[1-x-y]
inv[1-x]**x -> -1+inv[1-x]
inv[1-x+y]**y -> 1-inv[1-x+y]+inv[1-x+y]**x
inv[1-x-y]**y -> -1+inv[1-x-y]-inv[1-x-y]**x
inv[1-x-y]**x**inv[1-x-y] -> -(1/2)inv[1-x-y]-(1/2)inv[1-x+y]+inv[1-x+y]**inv[1-x-y]
inv[1-x-y]**x**inv[1-x+y] -> -(1/2)inv[1-x-y]-(1/2)inv[1-x+y]+inv[1-x-y]**inv[1-x+y]
which successfully simplifyes the original expression using:
expr = inv[1 - x - y ** inv[1 - x] ** y] - 1/2 (inv[1 - x + y] + inv[1 - x - y])
NCReplaceRepeated[expr, rules] // NCExpand
resulting in 0.
```

5.6 Simplification with NCGBSimplifyRational

The simplification process described above is automated in the function NCGBSimplifyRational.

For example, calls to

```
expr = x ** inv[1 - x] - inv[1 - x] ** x
NCGBSimplifyRational[expr]
or
expr = inv[1 - x - y ** inv[1 - x] ** y] - 1/2 (inv[1 - x + y] + inv[1 - x - y])
NCGBSimplifyRational[expr]
both result in 0.
```

5.7 Ordering on variables and monomials

As seen above, one needs to declare a *monomial order* before making a Gröbner Basis. There are various monomial orders which can be used when computing Gröbner Basis. The most common are *lexicographic* and *graded lexicographic* orders. We consider also *multi-graded lexicographic* orders.

Lexicographic and multi-graded lexicographic orders are examples of elimination orderings. An elimination ordering is an ordering which is used for solving for some of the variables in terms of others.

We now discuss each of these types of orders.

5.7.1 Lex Order: the simplest elimination order

To impose lexicographic order, say $a \ll b \ll x \ll y$ on a, b, x and y, one types

```
SetMonomialOrder[a,b,x,y];
```

This order is useful for attempting to solve for y in terms of a, b and x, since the highest priority of the GB algorithm is to produce polynomials which do not contain y. If producing high order polynomials is a consequence of this fanaticism so be it. Unlike graded orders, lex orders pay little attention to the degree of terms. Likewise its second highest priority is to eliminate x.

Once this order is set, one can use all of the commands in the preceding section in exactly the same form.

We now give a simple example how one can solve for y given that a,b,x and y satisfy the equations:

$$-bx + xy a + xb a a = 0$$

 $xa - 1 = 0$
 $ax - 1 = 0$

The command

```
NCMakeGB[{-b**x+x**y**a+x**b**a**a, x**a-1, a**x-1},4]
produces the Gröbner basis:
y -> -b**a + a**b**x**x
a**x -> 1
x**a -> 1
after one iteration.
Now, we change the order to
SetMonomialOrder[y,x,b,a];
and run the same NCMakeGB as above:
NCMakeGB[{-b**x+x**y**a+x**b**a**a, x**a-1, a**x-1},4]
which, this time, results in
x**a -> 1
a**x -> 1
x**b**a -> -x**y+b**x**x
b**a**a -> -y**a+a**b**x
x**b**b**a -> -x**b**y-x**y**b**x**x+b**x**x*b**x**x
b**x**x**x -> x**b+x**y**x
b**a**b**a -> -y**y-b**a**y-y**b**a+a**b**x**b**x**x
a**b**x**x -> y+b**a
b**a**b**b**a -> -y**b**y-b**a**b**y-y**b**b**a-y**y**b**x**x-
                 b**a**y**b**x**x+a**b**x**b**x**b**x**x
```

which is not a Gröbner basis since the algorithm was interrupted at 4 iterations. Note the presence of the rule

```
a**b**x**x -> y+b**a
```

which shows that the order is not set up to solve for y in terms of the other variables in the sense that y is not on the left hand side of this rule (but a human could easily solve for y using this rule). Also the algorithm created a number of other relations which involved y.

5.7.2 Graded lex ordering: a non-elimination order

To impose graded lexicographic order, say a < b < x < y on a, b, x and y, one types

```
SetMonomialOrder[{a,b,x,y}];
```

This ordering puts high degree monomials high in the order. Thus it tries to decrease the total degree of expressions. A call to

```
NCMakeGB[{-b**x+x**y**a+x**b**a**a, x**a-1, a**x-1},4]

now produces

a**x -> 1

x**a -> 1

b**a**a -> -y**a+a**b**x

x**b**a -> -x**y+b**x**x

a**b**x**x -> y+b**a

b**x**x**x -> x**b+x**y**x

a**b**x**b**x**x -> y**y+b**a**y+y**b**a+b**a**b**a

b**x**x**b**x**x -> x**b**y+x**b**b**a+x*y*y*b**x*x

a**b**x**b**x**b**x**x -> y**y+b**a**y*y+y**b**a**y+y**b**a**b**a+b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**b**a**
```

which again fails to be a Gröbner basis and does not eliminate y. Instead, it tries to decrease the total degree of expressions involving a, b, x, and y.

5.7.3 Multigraded lex ordering: a variety of elimination orders

There are other useful monomial orders which one can use other than graded lex and lex. Another type of order is what we call multigraded lex and is a mixture of graded lex and lex order. To impose multi-graded lexicographic order, say $a < b < x \ll y$ on a, b, x and y, one types

```
SetMonomialOrder[{a,b,x},y];
```

which separates y from the remaining variables. This time, a call to

```
NCMakeGB[{-b**x+x**y**a+x**b**a**a, x**a-1, a**x-1},4]
yields once again
y -> -b**a+a**b**x**x
a**x -> 1
x**a -> 1
```

which not only eliminates y but is also Gröbner basis, calculated after one iteration.

For an intuitive idea of why multigraded lex is helpful, we think of a, b, and x as corresponding to variables in some engineering problem which represent quantities which are known and y to be unknown. The fact that a, b and x are in the top level indicates that we are very interested in solving for y in terms of a, b, and x, but are not willing to solve for, say x, in terms of expressions involving y.

This situation is so common that we provide the commands SetKnowns and SetUnknowns. The above ordering would be obtained after setting

```
SetKnowns[a,b,x];
SetUnknowns[y];
```

This is a type of problem known as a *matrix completion problem*. This particular one was suggested by Hugo Woerdeman. We are grateful to him for discussions.

Problem: Given matrices a, b, c, and d, we wish to determine under what conditions there exists matrices x, y, z, and w such that the block matrices

$$\begin{bmatrix} a & x \\ y & b \end{bmatrix} \qquad \begin{bmatrix} w & c \\ d & z \end{bmatrix}$$

are inverses of each other. Also, we wish to find formulas for x, y, z, and w.

This problem was solved in a paper by W.W. Barrett, C.R. Johnson, M. E. Lundquist and H. Woerderman [BJLW] where they showed it splits into several cases depending upon which of a, b, c and d are invertible. In our example, we assume that a, b, c and d are invertible and discover the result which they obtain in this case.

First we set the matrices a, b, c, and d and their inverses as knowns and x, y, w, and z as unknowns:

```
SetKnowns[a, inv[a], b, inv[b], c, inv[c], d, inv[d]];
SetUnknowns[{z}, {x, y, w}];
```

Note that the graded ordedring of the unknowns means that we care more about solving for x, y and w than for z.

Then we define the relations we are interested in, which are obtained after multiplying the two block matrices on both sides and equating to identity

```
A = {{a, x}, {y, b}}
B = {{w, c}, {d, z}}

rels = {
   MatMult[A, B] - IdentityMatrix[2],
   MatMult[B, A] - IdentityMatrix[2]
} // Flatten
```

d**a**c**b**z**inv[c] -> z**b**d**a

We use Flatten to reduce the matrix relations to a simple list of relations. The resulting relations in this case are:

z**inv[c]**inv[a]**inv[d]**inv[b] -> inv[b]**inv[c]**inv[a]**inv[d]**z
z**inv[c]**inv[a]**inv[d]**z -> inv[b]+inv[b]**inv[c]**inv[a]**inv[d]**z

after seven iterations. The first four relations

$$x = d^{-1} - d^{-1} z b$$

$$y = c^{-1} - b z c^{-1}$$

$$w = a^{-1} d^{-1} z b d$$

$$z b z = z + d a c$$

are the solutions we are looking for, which states that one can find x, y, z, and w such that the matrices above are inverses of each other if and only if z b z = z + d a c. The first three relations gives formulas for x, y and w in terms of z.

A variety of scenarios can be quickly investigated under different assumptions. For example, say that c is not invertible. Is it still possible to solve the problem? One solution is obtained with the ordering implied by

```
SetKnowns[a, inv[a], b, inv[b], c, d, inv[d]];
SetUnknowns[{y}, {z, w, x}];
In this case
NCMakeGB[rels, 8]
produces the Gröbner basis:
z -> inv[b]-inv[b]**y**c
w -> inv[a]-c**y**inv[a]
x -> a**c**y**inv[a]**inv[d]
y**c**y -> y+b**d**a
c**y**inv[a]**inv[d]**inv[b] -> inv[a]**inv[d]**inv[b]**y**c
d**a**c**y**inv[a] -> inv[b]**y**c**b**d
inv[d]**inv[b]**y**c**b -> a**c**y**inv[a]**inv[d]
y**c**b**d**a -> b**d**a**c**y
y**inv[a]**inv[d]**inv[b]**y**c -> 1+y**inv[a]**inv[d]**inv[b]
after five iterations. Once again, the first four relations
                                         z = b^{-1} - b^{-1} y c
```

$$z = b^{-1} - b^{-1} y c$$

$$w = a^{-1} - c y a^{-1}$$

$$x = a c y a^{-1} d^{-1}$$

$$y c y = y + b d a$$

provide formulas, this time for z, w, and z in terms of y satisfying $y \, c \, y = y + b \, d \, a$. Note that these formulas do not involve c^{-1} since c is no longer assumed invertible.

Chapter 6

Semidefinite Programming

If you want a living version of this chapter just run the notebook NC/DEMOS/4_SemidefiniteProgramming.nb.

There are two different packages for solving semidefinite programs:

- SDP provides a template algorithm that can be customized to solve semidefinite programs with special structure. Users can provide their own functions to evaluate the primal and dual constraints and the associated Newton system. A built in solver along conventional lines, working on vector variables, is provided by default. It does not require NCAlgebra to run.
- NCSDP coordinates with NCAlgebra to handle matrix variables, allowing constraints, etc, to be entered directly as noncommutative expressions.

6.1 Semidefinite Programs in Matrix Variables

The package NCSDP allows the symbolic manipulation and numeric solution of semidefinite programs.

After loading NCAlgebra, the package NCSDP must be loaded using:

```
<< NCSDP`
```

Semidefinite programs consist of symbolic noncommutative expressions representing inequalities and a list of rules for data replacement. For example the semidefinite program:

$$\begin{aligned} & \min_{Y} & < I, Y > \\ & \text{s.t.} & AY + YA^T + I \leq 0 \\ & Y \succeq 0 \end{aligned}$$

can be solved by defining the noncommutative expressions

```
SNC[a, y];
obj = {-1};
ineqs = {a ** y + y ** tp[a] + 1, -y};
```

The inequalities are stored in the list ineqs in the form of noncommutative linear polyonomials in the variable y and the objective function constains the symbolic coefficients of the inner product, in this case -1. The reason for the negative signs in the objective as well as in the second inequality is that semidefinite programs are expected to be cast in the following *canonical form*:

$$\max_{y} < b, y >$$
s.t. $f(y) \leq 0$

or, equivalently:

$$\max_{y} \quad < b, y >$$
 s.t. $f(y) + s = 0, \quad s \succeq 0$

Semidefinite programs can be visualized using NCSDPForm as in:

```
vars = \{y\};
NCSDPForm[ineqs, vars, obj]
```

The above commands produce a formatted output similar to the ones shown above.

In order to obtaining a numerical solution for an instance of the above semidefinite program one must provide a list of rules for data substitution. For example:

$$A = \{\{0, 1\}, \{-1, -2\}\};$$

data = $\{a \rightarrow A\};$

Equipped with the above list of rules representing a problem instance one can load SDPSylvester and use NCSDP to create a problem instance as follows:

```
<< SDPSylvester`
{abc, rules} = NCSDP[ineqs, vars, obj, data];
```

The resulting abc and rules objects are used for calculating the numerical solution using SDPSolve. The command:

```
{Y, X, S, flags} = SDPSolve[abc, rules];
```

produces an output like the following:

Problem data:

- * Dimensions (total):
 - variables
 Inequalities - Variables = 4 = 2
- * Dimensions (detail):
 - $= \{\{2,2\}\}$ - Variables - Inequalities $= \{2,2\}$
- Method:
- * Method = PredictorCorrector
- * Method = Pre * Search direction = NT

Precision:

* Gap tolerance = $1.*10^{-9}$ * Feasibility tolerance = 1.*10^(-6) * Rationalize iterates = False

Other options:

* Debug level = 0

K	<b, y=""></b,>	mu	theta/tau	alpha	X S 2	X S oo	A* X-B	A Y+S-C
1	1 6290+00	1 9/60-01	2 2710-01	9 2000-01	1.135e+00	0.0690-01	0 9690-16	2 6620-16
1	1.0306+00	1.0406-01	2.3/1e-01	0.2996-01	1.135e+00	9.900e-01	9.000e-10	2.002e-10
2	1.950e+00	1.971e-02	2.014e-02	8.990e-01	1.512e+00	9.138e-01	2.218e-15	2.937e-16
3	1.995e+00	1.976e-03	1.980e-03	8.998e-01	1.487e+00	9.091e-01	1.926e-15	3.119e-16
4	2.000e+00	9.826e-07	9.826e-07	9.995e-01	1.485e+00	9.047e-01	8.581e-15	2.312e-16
5	2.000e+00	4.913e-10	4.913e-10	9.995e-01	1.485e+00	9.047e-01	1.174e-14	4.786e-16

```
* Primal solution is not strictly feasible but is within tolerance
```

 $^{(0 \}le \max eig(A*Y - C) = 8.06666*10^{-10} < 1.*10^{-6})$

^{*} Dual solution is within tolerance

The output variables Y and S are the primal solutions and X is the dual solution.

A symbolic dual problem can be calculated easily using NCSDPDual:

The dual program for the example problem above is:

$$\max_{x} \quad < c, x >$$
s.t. $f^*(x) + b = 0, \quad x \succeq 0$

In the case of the above problem the dual program is

$$\begin{aligned} \max_{X_1, X_2} & < I, X_1 > \\ \text{s.t.} & A^T X_1 + X_1 A - X_2 - I = 0 \\ & X_1 \succeq 0, \\ & X_2 \succeq 0 \end{aligned}$$

which can be visualized using NCSDPDualForm using:

NCSDPDualForm[dIneqs, dVars, d0bj]

6.2 Semidefinite Programs in Vector Variables

The package SDP provides a crude and not very efficient way to define and solve semidefinite programs in standard form, that is vectorized. You do not need to load NCAlgebra if you just want to use the semidefinite program solver. But you still need to load NC as in:

<< NC` << SDP`

Semidefinite programs are optimization problems of the form:

$$\min_{y,S} \quad b^T y$$
s.t.
$$Ay + c = S$$

$$S \succeq 0$$

where S is a symmetric positive semidefinite matrix and y is a vector of decision variables.

A user can input the problem data, the triplet (A, b, c), or use the following convenient methods for producing data in the proper format.

For example, problems can be stated as:

$$\label{eq:fy} \begin{aligned} & \min_{y} \quad f(y), \\ & \text{s.t.} \quad G(y) >= 0 \end{aligned}$$

where f(y) and G(y) are affine functions of the vector of variables y.

Here is a simple example:

```
y = {y0, y1, y2};
f = y2;
G = {y0 - 2, {{y1, y0}, {y0, 1}}, {{y2, y1}, {y1, 1}}};
```

The list of constraints in G is to be interpreted as:

$$y_0 - 2 \ge 0,$$

$$\begin{bmatrix} y_1 & y_0 \\ y_0 & 1 \end{bmatrix} \succeq 0,$$

$$\begin{bmatrix} y_2 & y_1 \\ y_1 & 1 \end{bmatrix} \succeq 0.$$

The function SDPMatrices convert the above symbolic problem into numerical data that can be used to solve an SDP.

All required data, that is A, b, and c, is stored in the variable abc as Mathematica's sparse matrices. Their contents can be revealed using the Mathematica command Normal.

Normal[abc]

The resulting SDP is solved using SDPSolve:

The variables Y and S are the *primal* solutions and X is the *dual* solution. Detailed information on the computed solution is found in the variable flags.

The package SDP is built so as to be easily overloaded with more efficient or more structure functions. See for example SDPFlat and SDPSylvester.

Chapter 7

Pretty Output with Mathematica Notebooks and TeX

If you want a living version of this chapter just run the notebook NC/DEMOS/5_PrettyOutput.nb.

NCAlgebra comes with several utilities for beautifying expressions which are output. NCTeXForm converts NC expressions into IATeX. NCTeX goes a step further and compiles the results expression in IATeX and produces a PDF that can be embedded in notebooks of used on its own.

7.1 Pretty Output

In a Mathematica notebook session the package NCOutput can be used to control how nc expressions are displayed. NCOutput does not alter the internal representation of nc expressions, just the way they are displayed on the screen.

The function NCSetOutput can be used to set the display options. For example:

```
NCSetOutput[tp -> False, inv -> True];
makes the expression
expr = inv[tp[a] + b]
be displayed as
(tp[a] + b)<sup>-1</sup>
Conversely
NCSetOutput[tp -> True, inv -> False];
makes expr be displayed as
inv[a<sup>T</sup> + b]
The default settings are
NCSetOutput[tp -> True, inv -> True];
which makes expr be displayed as
(a<sup>T</sup> + b)<sup>-1</sup>
```

The complete set of options and their default values are:

```
NonCommutativeMultiply (False): If True x**y is displayed as 'x • y';
tp (True): If True tp[x] is displayed as 'x<sup>T</sup>';
inv (True): If True inv[x] is displayed as 'x<sup>-1</sup>';
aj (True): If True aj [x] is displayed as 'x*';
co (True): If True co[x] is displayed as 'x̄';
rt (True): If True rt[x] is displayed as 'x<sup>1/2</sup>'.
```

The special symbol All can be used to set all options to True or False, as in

NCSetOutput[All -> True];

7.2 Using NCTeX

You can load NCTeX using the following command

```
<< NC`
<< NCTeX`
```

NCTeX does not need NCAlgebra to work. You may want to use it even when not using NCAlgebra. It uses NCRun, which is a replacement for Mathematica's Run command to run pdflatex, latex, divps, etc.

WARNING: Mathematica does not come with LaTeX, dvips, etc. The package NCTeX does not install these programs but rather assumes that they have been previously installed and are available at the user's standard shell. Use the Verbose option to troubleshoot installation problems.

With NCTeX loaded you simply type NCTeX[expr] and your expression will be converted to a PDF image which, by default, appears in your notebook after being processed by LaTeX. See options for information on how to change this behavior to display the PDF on a separate window.

For example:

```
expr = 1 + Sin[x + (y - z)/Sqrt[2]];

NCTeX[expr]

produces 1 + \sin\left(x + \frac{y-z}{\sqrt{2}}\right)
```

If NCAlgebra is not loaded then NCTeX uses the built in TeXForm to produce the LaTeX expressions. If NCAlgebra is loaded, NCTeXForm is used. See NCTeXForm for details.

Here is another example:

```
expr = \{\{1 + Sin[x + (y - z)/2 Sqrt[2]], x/y\}, \{z, n Sqrt[5]\}\};
NCTeX[expr]
```

that produces

$$\left(\begin{array}{cc} \sin\left(x + \frac{y-z}{\sqrt{2}}\right) + 1 & \frac{x}{y} \\ z & \sqrt{5}n \end{array}\right)$$

In some cases Mathematica will have difficulty displaying certain PDF files. When this happens NCTeX will span a PDF viewer so that you can look at the formula. If your PDF viewer does not pop up automatically you can force it by passing the following option to NCTeX:

Here is another example were the current version of Mathematica fails to import the PDF:

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```
expr = Table[x^i y^(-j) , {i, 0, 10}, {j, 0, 30}];
NCTeX[expr, DisplayPDF -> True]
```

You can also suppress Mathematica from importing the PDF altogether as well. This and other options are covered in detail in the next section.

7.2.1 NCTeX Options

The following command:

```
expr = {{1 + Sin[x + (y - z)/2 Sqrt[2]], x/y}, {z, n Sqrt[5]}};
NCTeX[exp, DisplayPDF -> True, ImportPDF -> False]
```

uses DisplayPDF -> True to ensure that the PDF viewer is called and ImportPDF -> False to prevent Mathematica from displaying the formula inline. In other words, it displays the formula in the PDF viewer without trying to import the PDF into Mathematica. The default values for these options when using the Mathematica notebook interface are:

- 1. DisplayPDF (False)
- 2. ImportPDF (True)

When NCTeX is invoked using the command line interpreter version of Mathematica the defaults are:

- 1. DisplayPDF (False)
- 2. ImportPDF (True)

Other useful options and their default options are:

- 1. Verbose (False),
- 2. BreakEquations (True)
- 3. TeXProcessor (NCTeXForm)

Set BreakEquations -> True to use the LaTeX package beqn to produce nice displays of long equations. Try the following example:

```
expr = Series[Exp[x], {x, 0, 20}]
NCTeX[expr]
```

Use TexProcessor to select your own TeX converter. If NCAlgebra is loaded then NCTeXForm is the default. Otherwise Mathematica's TeXForm is used.

If Verbose -> True you can see a detailed display of what is going on behing the scenes. This is very useful for debugging. For example, try:

```
expr = BesselJ[2, x]
NCTeX[exp, Verbose -> True]
```

to produce an output similar to the following one:

- * NCTeX LaTeX processor for NCAlgebra Version 0.1
- > Creating temporary file '/tmp/mNCTeX.tex'...
- > Processing '/tmp/mNCTeX.tex'...
- > Running 'latex -output-directory=/tmp/ /tmp/mNCTeX 1> "/tmp/mNCRun.out" 2> "/tmp/mNCRun.err"'...
- > Running 'dvips -o /tmp/mNCTeX.ps -E /tmp/mNCTeX 1> "/tmp/mNCRun.out" 2> "/tmp/mNCRun.err"'...
- > Running 'epstopdf /tmp/mNCTeX.ps 1> "/tmp/mNCRun.out" 2> "/tmp/mNCRun.err"'...
- > Importing pdf file '/tmp/mNCTeX.pdf'...

Locate the files with extension .err as indicated by the verbose run of NCTeX to diagnose errors.

The remaining options:

```
1. PDFViewer ("open"),
```

- 2. LaTeXCommand ("latex")
- 3. PDFLaTeXCommand (Null)
- 4. DVIPSCommand ("dvips")
- 5. PS2PDFCommand ("epstopdf")

let you specify the names and, when appropriate, the path, of the corresponding programs to be used by NCTeX. Alternatively, you can also directly implement custom versions of

NCRunDVIPS NCRunLaTeX NCRunPDFLaTeX NCRunPDFViewer NCRunPS2PDF

Those commands are invoked using NCRun. Look at the documentation for the package NCRun for more details.

7.3 Using NCTeXForm

NCTeXForm is a replacement for Mathematica's TeXForm which adds definitions allowing it to handle noncommutative expressions. It works just as TeXForm. NCTeXForm is automatically loaded with NCAlgebra and is the default TeX processor for NCTeX.

Here is an example:

```
SetNonCommutative[a, b, c, x, y];
exp = a ** x ** tp[b] - inv[c ** inv[a + b ** c] ** tp[y] + d]
NCTeXForm[exp]
produces
a.x.{b}^T-{\left(d+c.{\left(a+b.c\right)}^{-1}.{y}^T\right)}^{-1}
```

Note that the LaTeX output contains special code so that the expression looks neat on the screen. You can see the result using NCTeX to convert the expression to PDF. Try

```
SetOptions[NCTeX, TeXProcessor -> NCTeXForm];
NCTeX[exp]
```

to produce

$$a.x.b^{T} - \left(d + c.(a + b.c)^{-1}.y^{T}\right)^{-1}$$

NCTeX represents noncommutative products with a dot (.) in order to distinguish it from its commutative cousin. We can see the difference in an expression that has both commutative and noncommutative products:

```
\exp = 2 a ** b - 3 c ** d NCTeX[exp] produces 2(a.b) - 3(c.d)
```

NCTeXForm handles lists and matrices as well. Here is a list:

```
exp = \{x, tp[x], x + y, x + tp[y], x + inv[y], x ** x\}
NCTeX[exp]
```

and its output:

$$\{x, x^T, x + y, x + y^T, x + y^{-1}, x.x\}$$

and here is a matrix example:

$$exp = \{\{x, y\}, \{y, z\}\}\$$
 $NCTeX[exp]$

and its output:

$$\begin{bmatrix} x & y \\ y & z \end{bmatrix}$$

Here are some more examples:

$$exp = \{\{1 + Sin[x + (y - z)/2 Sqrt[2]], x/y\}, \{z, n Sqrt[5]\}\}$$
 NCTeX[exp]

produces

$$\begin{bmatrix} 1 + \sin\left(x + \frac{1}{\sqrt{2}}(y - z)\right) & xy^{-1} \\ z & \sqrt{5}n \end{bmatrix}$$

$$exp = \{inv[x + y], inv[x + inv[y]]\}$$

NCTeX[exp]

produces:

NCTeX[exp]
produces:

$$\{\sin x, xy, y \sin x, \sin (x + y), \cos \gamma, (x^T, (y - y^T)) \sin \alpha, yz (x + x^T), -y^T, \frac{1}{2}, \sqrt{2}(x, y)\}$$

NCTeX[exp]

produces:

$$\left(x+y^{T^{-1}}\right)^{-1}$$

NCTeXForm does not know as many functions as TeXForm. In some cases TeXForm will produce better results. Compare:

$$exp = BesselJ[2, x]$$

NCTeX[exp, TeXProcessor -> NCTeXForm]

output:

BesselJ (2, x)

with

NCTeX[exp, TeXProcessor -> TeXForm]

output:

$$J_2(x)$$

It should be easy to customize NCTeXForm though. Just overload NCTeXForm. In this example:

$$NCTeXForm[BesselJ[x_, y_]] := Format[BesselJ[x, y], TeXForm]$$

makes

NCTeX[exp, TeXProcessor -> NCTeXForm]

produce

 $J_2(x)$

Part II Reference Manual

Chapter 8

Introduction

Each following chapter describes a Package inside NCAlgebra.

Packages are automatically loaded unless otherwise noted. $\,$

Chapter 9

Packages for manipulating NC expressions

9.1 NonCommutativeMultiply

NonCommutativeMultiply is the main package that provides noncommutative functionality to Mathematica's native NonCommutativeMultiply bound to the operator **.

Members are:

- aj
- co
- Id
- inv
- tp
- rt
- CommutativeQ
- NonCommutativeQ
- SetCommutative
- SetNonCommutative
- Commutative
- CommuteEverything
- BeginCommuteEverything
- EndCommuteEverything
- ExpandNonCommutativeMultiply

Aliases are:

- SNC for SetNonCommutative
- NCExpand for ExpandNonCommutativeMultiply
- NCE for ExpandNonCommutativeMultiply

9.1.1 aj

aj [expr] is the adjoint of expression expr. It is a conjugate linear involution.

See also: tp, co.

9.1.2 co

co[expr] is the conjugate of expression expr. It is a linear involution.

See also: aj.

9.1.3 Id

 ${\tt Id}$ is noncommutative multiplicative identity. Actually ${\tt Id}$ is now set equal 1.

9.1.4 inv

inv[expr] is the 2-sided inverse of expression expr.

If Options[inv, Distrubute] is False (the default) then

inv[a**b]

returns inv[a**a]. Conversely, if Options[inv, Distrubute] is True then it returns inv[b]**inv[a].

9.1.5 rt

rt[expr] is the root of expression expr.

9.1.6 tp

tp[expr] is the tranpose of expression expr. It is a linear involution.

See also: aj, co.

9.1.7 CommutativeQ

CommutativeQ[expr] is *True* if expression expr is commutative (the default), and *False* if expr is noncommutative.

See also: SetCommutative, SetNonCommutative.

9.1.8 NonCommutativeQ

NonCommutativeQ[expr] is equal to Not[CommutativeQ[expr]].

See also: CommutativeQ.

9.1.9 SetCommutative

SetCommutative[a,b,c,...] sets all the Symbols a, b, c, ... to be commutative.

See also: SetNonCommutative, CommutativeQ, NonCommutativeQ.

9.1.10 SetNonCommutative

SetNonCommutative[a,b,c,...] sets all the Symbols a, b, c, ... to be noncommutative.

See also: SetCommutative, CommutativeQ, NonCommutativeQ.

9.1.11 SNC

SNC is an alias for SetNonCommutative.

See also: SetNonCommutative.

9.1.12 Commutative

Commutative [symbol] is commutative even if symbol is noncommutative.

See also: CommuteEverything, CommutativeQ, SetCommutative, SetNonCommutative.

9.1.13 CommuteEverything

CommuteEverything[expr] is an alias for BeginCommuteEverything.

See also: BeginCommuteEverything, Commutative.

9.1.14 BeginCommuteEverything

BeginCommuteEverything[expr] sets all symbols appearing in expr as commutative so that the resulting expression contains only commutative products or inverses. It issues messages warning about which symbols have been affected.

EndCommuteEverything[] restores the symbols noncommutative behaviour.

BeginCommuteEverything answers the question what does it sound like?

See also: EndCommuteEverything, Commutative.

9.1.15 EndCommuteEverything

EndCommuteEverything[expr] restores noncommutative behaviour to symbols affected by BeginCommuteEverything.

See also: BeginCommuteEverything, Commutative.

9.1.16 ExpandNonCommutativeMultiply

 ${\tt ExpandNonCommutativeMultiply[expr]\ expands\ out\ **s\ in\ expr.}$

For example

ExpandNonCommutativeMultiply[a**(b+c)]

returns

a**b+a**c.

See also: NCExpand, NCE.

9.1.17 NCExpand

NCExpand is an alias for ExpandNonCommutativeMultiply.

See also: ExpandNonCommutativeMultiply, NCE.

9.1.18 NCE

NCE is an alias for ExpandNonCommutativeMultiply.

See also: ExpandNonCommutativeMultiply, NCExpand.

9.2 NCCollect

Members are:

- NCCollect
- NCCollectSelfAdjoint
- NCCollectSymmetric
- NCStrongCollect
- NCStrongCollectSelfAdjoint
- NCStrongCollectSymmetric
- NCCompose
- NCDecompose
- NCTermsOfDegree

9.2.1 NCCollect

NCCollect[expr,vars] collects terms of nc expression expr according to the elements of vars and attempts to combine them. It is weaker than NCStrongCollect in that only same order terms are collected together. It basically is NCCompose[NCStrongCollect[NCDecompose]]].

If expr is a rational nc expression then degree correspond to the degree of the polynomial obtained using NCRationalToNCPolynomial.

NCCollect also works with nc expressions instead of *Symbols* in vars. In this case nc expressions are replaced by new variables and NCCollect is called using the resulting expression and the newly created *Symbols*.

This command internally converts no expressions into the special NCPolynomial format.

Notes:

While NCCollect[expr, vars] always returns mathematically correct expressions, it may not collect vars from as many terms as one might think it should.

See also: NCStrongCollectSymmetric, NCCollectSelfAdjoint, NCStrongCollectSymmetric, NCStrongColl

9.2.2 NCCollectSelfAdjoint

NCCollectSelfAdjoint[expr,vars] allows one to collect terms of nc expression expr on the variables vars and their adjoints without writing out the adjoints.

This command internally converts no expressions into the special NCPolynomial format.

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See also: NCCollect, NCStrongCollectSymmetric, NCStrongCollectSymmetri

9.2.3 NCCollectSymmetric

NCCollectSymmetric[expr,vars] allows one to collect terms of nc expression expr on the variables vars and their transposes without writing out the transposes.

This command internally converts no expressions into the special NCPolynomial format.

See also: NCCollect, NCStrongCollect, NCCollectSelfAdjoint, NCStrongCollectSymmetric, NCStrongCollectSelfAdjoint.

9.2.4 NCStrongCollect

NCStrongCollect[expr,vars] collects terms of expression expr according to the elements of vars and attempts to combine by association.

In the noncommutative case the Taylor expansion and so the collect function is not uniquely specified. The function NCStrongCollect often collects too much and while correct it may be stronger than you want.

For example, a symbol x will factor out of terms where it appears both linearly and quadratically thus mixing orders.

This command internally converts no expressions into the special NCPolynomial format.

See also: NCCollectSymmetric, NCCollectSelfAdjoint, NCStrongCollectSymmetric, NCStrongCollectSelfAdjoint.

9.2.5 NCStrongCollectSelfAdjoint

NCStrongCollectSymmetric[expr,vars] allows one to collect terms of nc expression expr on the variables vars and their transposes without writing out the transposes.

This command internally converts no expressions into the special NCPolynomial format.

 ${\bf See\ also:\ NCCollectSymmetric,\ NCCollectSelfAdjoint,\ NCStrongCollectSymmetric.}$

9.2.6 NCStrongCollectSymmetric

NCStrongCollectSymmetric[expr,vars] allows one to collect terms of nc expression expr on the variables vars and their transposes without writing out the transposes.

This command internally converts no expressions into the special NCPolynomial format.

See also: NCCollect, NCStrongCollect, NCCollectSymmetric, NCCollectSelfAdjoint, NCStrongCollectSelfAdjoint.

9.2.7 NCCompose

NCCompose[dec] will reassemble the terms in dec which were decomposed by NCDecompose.

NCCompose[dec, degree] will reassemble only the terms of degree degree.

The expression NCCompose[NCDecompose[p,vars]] will reproduce the polynomial p.

The expression NCCompose [NCDecompose [p,vars], degree] will reproduce only the terms of degree degree.

This command internally converts no expressions into the special NCPolynomial format.

See also: NCDecompose, NCPDecompose.

9.2.8 NCDecompose

NCDecompose[p,vars] gives an association of elements of the nc polynomial p in variables vars in which elements of the same order are collected together.

NCDecompose[p] treats all nc letters in p as variables.

This command internally converts no expressions into the special NCPolynomial format.

Internally NCDecompose uses NCPDecompose.

See also: NCCompose, NCPDecompose.

9.2.9 NCTermsOfDegree

NCTermsOfDegree[expr,vars,degrees] returns an expression such that each term has degree degrees in variables vars.

For example,

```
NCTermsOfDegree[x**y**x - x**x**y + x**w + z**w, {x,y}, {2,1}]
returns x**y**x - x**x**y,

NCTermsOfDegree[x**y**x - x**x**y + x**w + z**w, {x,y}, {1,0}]
returns x**w,

NCTermsOfDegree[x**y**x - x**x**y + x**w + z**w, {x,y}, {0,0}]
returns z**w, and

NCTermsOfDegree[x**y**x - x**x**y + x**w + z**w, {x,y}, {0,1}]
returns 0.
```

This command internally converts no expressions into the special NCPolynomial format.

See also: NCTermsOfTotalDegree, NCDecompose, NCPDecompose.

9.2.10 NCTermsOfTotalDegree

NCTermsOfTotalDegree[expr,vars,degree] returns an expression such that each term has total degree degree in variables vars.

```
For example,
```

```
NCTermsOfTotalDegree[x**y**x - x**x**y + x**w + z**w, {x,y}, 3]
returns x**y**x - x**x**y,
NCTermsOfTotalDegree[x**y**x - x**x**y + x**w + z**w, {x,y}, 1]
returns x**w,
NCTermsOfTotalDegree[x**y**x - x**x**y + x**w + z**w, {x,y}, 0]
```

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```
returns z**w, and
```

```
NCTermsOfTotalDegree[x**y**x - x**x**y + x**w + z**w, {x,y}, 2]
```

returns 0.

This command internally converts no expressions into the special NCPolynomial format.

See also: NCTermsOfDegree, NCDecompose, NCPDecompose.

9.3 NCReplace

NCReplace is a package containing several functions that are useful in making replacements in noncommutative expressions. It offers replacements to Mathematica's Replace, ReplaceAll, ReplaceRepeated, and ReplaceList functions.

Commands in this package replace the old Substitute and Transform family of command which are been deprecated. The new commands are much more reliable and work faster than the old commands. From the beginning, substitution was always problematic and certain patterns would be missed. We reassure that the call expression that are returned are mathematically correct but some opportunities for substitution may have been missed.

Members are:

- NCReplace
- NCReplaceAll
- NCReplaceList
- NCReplaceRepeated
- NCMakeRuleSymmetric
- NCMakeRuleSelfAdjoint
- NCReplaceSymmetric
- $\bullet \quad NCReplace All Symmetric\\$
- NCReplaceListSymmetric
- $\bullet \quad NCReplace Repeated Symmetric\\$
- NCReplaceSelfAdjoint
- NCReplaceAllSelfAdjoint
- NCReplaceListSelfAdjoint
- NCReplaceRepeatedSelfAdjoint
- NCMatrixReplaceAll
- NCMatrixReplaceRepeated

Aliases:

- NCR for NCReplace
- NCRA for NCReplaceAll
- NCRL for NCReplaceList
- NCRR for NCReplaceRepeated
- NCRSym for NCReplaceSymmetric
- $\bullet \ \ NCRASym \ for \ NCReplace All Symmetric$
- NCRLSym for NCReplaceListSymmetric
- NCRRSym for NCReplaceRepeatedSymmetric
- NCRSA for NCReplaceSelfAdjoint
- NCRASA for NCReplaceAllSelfAdjoint
- NCRLSA for NCReplaceListSelfAdjoint
- NCRRSA for NCReplaceRepeatedSelfAdjoint

9.3.1 NCReplace

NCReplace[expr,rules] applies a rule or list of rules rules in an attempt to transform the entire no expression expr.

NCReplace[expr,rules,levelspec] applies rules to parts of expr specified by levelspec.

See also: NCReplaceAll, NCReplaceList, NCReplaceRepeated.

9.3.2 NCReplaceAll

NCReplaceAll[expr,rules] applies a rule or list of rules rules in an attempt to transform each part of the nc expression expr.

See also: NCReplace, NCReplaceList, NCReplaceRepeated.

9.3.3 NCReplaceList

NCReplace[expr,rules] attempts to transform the entire nc expression expr by applying a rule or list of rules rules in all possible ways, and returns a list of the results obtained.

ReplaceList[expr,rules,n] gives a list of at most n results.

See also: NCReplace, NCReplaceAll, NCReplaceRepeated.

9.3.4 NCReplaceRepeated

NCReplaceRepeated[expr,rules] repeatedly performs replacements using rule or list of rules rules until expr no longer changes.

See also: NCReplace, NCReplaceAll, NCReplaceList.

9.3.5 NCR

NCR is an alias for NCReplace.

See also: NCReplace.

9.3.6 NCRA

 ${\tt NCRA}\ {\rm is\ an\ alias\ for\ NCReplaceAll.}$

See also: NCReplaceAll.

9.3.7 NCRR

NCRR is an alias for NCReplaceRepeated.

See also: NCReplaceRepeated.

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9.3.8 NCRL

NCRL is an alias for NCReplaceList.

See also: NCReplaceList.

9.3.9 NCMakeRuleSymmetric

NCMakeRuleSymmetric[rules] add rules to transform the transpose of the left-hand side of rules into the transpose of the right-hand side of rules.

See also: NCMakeRuleSelfAdjoint, NCReplace, NCReplaceAll, NCReplaceList, NCReplaceRepeated.

9.3.10 NCMakeRuleSelfAdjoint

NCMakeRuleSelfAdjoint[rules] add rules to transform the adjoint of the left-hand side of rules into the adjoint of the right-hand side of rules.

See also: NCMakeRuleSymmetric, NCReplace, NCReplaceAll, NCReplaceList, NCReplaceRepeated.

9.3.11 NCReplaceSymmetric

NCReplaceSymmetric[expr, rules] applies NCMakeRuleSymmetric to rules before calling NCReplace.

See also: NCReplace, NCMakeRuleSymmetric.

9.3.12 NCReplaceAllSymmetric

NCReplaceAllSymmetric[expr, rules] applies NCMakeRuleSymmetric to rules before calling NCReplaceAll.

See also: NCReplaceAll, NCMakeRuleSymmetric.

9.3.13 NCReplaceRepeatedSymmetric

NCReplaceRepeatedSymmetric[expr, rules] applies NCMakeRuleSymmetric to rules before calling NCReplaceRepeated.

See also: NCReplace Repeated, NCMakeRuleSymmetric.

9.3.14 NCReplaceListSymmetric

NCReplaceListSymmetric[expr, rules] applies NCMakeRuleSymmetric to rules before calling NCReplaceList.

See also: NCReplaceList, NCMakeRuleSymmetric.

9.3.15 NCRSym

NCRSym is an alias for NCReplaceSymmetric.

See also: NCReplaceSymmetric.

9.3.16 NCRASym

NCRASym is an alias for NCReplaceAllSymmetric.

See also: NCReplaceAllSymmetric.

9.3.17 NCRRSym

NCRRSym is an alias for NCReplaceRepeatedSymmetric.

See also: NCReplaceRepeatedSymmetric.

9.3.18 NCRLSym

NCRLSym is an alias for NCReplaceListSymmetric.

See also: NCReplaceListSymmetric.

9.3.19 NCReplaceSelfAdjoint

NCReplaceSelfAdjoint[expr, rules] applies NCMakeRuleSelfAdjoint to rules before calling NCReplace.

See also: NCReplace, NCMakeRuleSelfAdjoint.

9.3.20 NCReplaceAllSelfAdjoint

NCReplaceAllSelfAdjoint[expr, rules] applies NCMakeRuleSelfAdjoint to rules before calling NCReplaceAll.

See also: NCReplaceAll, NCMakeRuleSelfAdjoint.

9.3.21 NCReplaceRepeatedSelfAdjoint

NCReplaceRepeatedSelfAdjoint[expr, rules] applies NCMakeRuleSelfAdjoint to rules before calling NCReplaceRepeated.

See also: NCReplace Repeated, NCMakeRuleSelfAdjoint.

9.3.22 NCReplaceListSelfAdjoint

NCReplaceListSelfAdjoint[expr, rules] applies NCMakeRuleSelfAdjoint to rules before calling NCReplaceList.

See also: NCReplaceList, NCMakeRuleSelfAdjoint.

9.3.23 NCRSA

NCRSA is an alias for NCReplaceSymmetric.

See also: NCReplaceSymmetric.

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9.3.24 NCRASA

NCRASA is an alias for NCReplaceAllSymmetric.

See also: NCReplaceAllSymmetric.

9.3.25 NCRRSA

NCRRSA is an alias for NCReplaceRepeatedSymmetric.

See also: NCReplaceRepeatedSymmetric.

9.3.26 NCRLSA

NCRLSA is an alias for NCReplaceListSymmetric.

See also: NCReplaceListSymmetric.

9.3.27 NCMatrixReplaceAll

NCMatrixReplaceAll[expr,rules] applies a rule or list of rules rules in an attempt to transform each part of the nc expression expr.

NCMatrixReplaceAll works as NCReplaceAll but takes extra steps to make sure substitutions work with matrices.

See also: NCReplaceAll, NCMatrixReplaceRepeated.

9.3.28 NCMatrixReplaceRepeated

NCMatrixReplaceRepeated[expr,rules] repeatedly performs replacements using rule or list of rules rules until expr no longer changes.

NCMatrixReplaceRepeated works as NCReplaceRepeated but takes extra steps to make sure substitutions work with matrices.

See also: NCReplaceRepeated, NCMatrixReplaceAll.

9.4 NCSelfAdjoint

Members are:

- NCSymmetricQ
- $\bullet \quad NCSymmetricTest$
- NCSymmetricPart
- NCSelfAdjointQ
- NCSelfAdjointTest

9.4.1 NCSymmetricQ

NCSymmetricQ[expr] returns True if expr is symmetric, i.e. if tp[exp] == exp.

NCSymmetricQ attempts to detect symmetric variables using NCSymmetricTest.

See also: NCSelfAdjointQ, NCSymmetricTest.

9.4.2 NCSymmetricTest

NCSymmetricTest[expr] attempts to establish symmetry of expr by assuming symmetry of its variables.

NCSymmetricTest[exp,options] uses options.

NCSymmetricTest returns a list of two elements:

- the first element is *True* or *False* if it succeeded to prove expr symmetric.
- the second element is a list of the variables that were made symmetric.

The following options can be given:

- SymmetricVariables: list of variables that should be considered symmetric; use All to make all variables symmetric;
- ExcludeVariables: list of variables that should not be considered symmetric; use All to exclude all variables;
- Strict: treats as non-symmetric any variable that appears inside tp.

See also: NCSymmetricQ, NCNCSelfAdjointTest.

9.4.3 NCSymmetricPart

NCSymmetricPart[expr] returns the symmetric part of expr.

NCSymmetricPart[exp,options] uses options.

NCSymmetricPart[expr] returns a list of two elements:

- the first element is the *symmetric part* of expr;
- the second element is a list of the variables that were made symmetric.

NCSymmetricPart[expr] returns {\$Failed, {}} if expr is not symmetric.

For example:

```
{answer, symVars} = NCSymmetricPart[a ** x + x ** tp[a] + 1];
returns
answer = 2 a ** x + 1
symVars = {x}
```

The following options can be given:

- SymmetricVariables: list of variables that should be considered symmetric; use All to make all variables symmetric;
- ExcludeVariables: list of variables that should not be considered symmetric; use All to exclude all
 variables.
- Strict: treats as non-symmetric any variable that appears inside tp.

See also: NCSymmetricTest.

9.4.4 NCSelfAdjointQ

NCSelfAdjointQ[expr] returns true if expr is self-adjoint, i.e. if aj[exp] == exp.

See also: NCSymmetricQ, NCSelfAdjointTest.

9.4.5 NCSelfAdjointTest

NCSelfAdjointTest[expr] attempts to establish whether expr is self-adjoint by assuming that some of its variables are self-adjoint or symmetric. NCSelfAdjointTest[expr,options] uses options.

NCSelfAdjointTest returns a list of three elements:

- the first element is *True* or *False* if it succeeded to prove expr self-adjoint.
- the second element is a list of variables that were made self-adjoint.
- the third element is a list of variables that were made symmetric.

The following options can be given:

- SelfAdjointVariables: list of variables that should be considered self-adjoint; use All to make all variables self-adjoint;
- SymmetricVariables: list of variables that should be considered symmetric; use All to make all variables symmetric;
- ExcludeVariables: list of variables that should not be considered symmetric; use All to exclude all variables.
- Strict: treats as non-self-adjoint any variable that appears inside aj.

See also: NCSelfAdjointQ.

9.5 NCSimplifyRational

NCSimplifyRational is a package with function that simplifies noncommutative expressions and certain functions of their inverses.

NCSimplifyRational simplifies rational noncommutative expressions by repeatedly applying a set of reduction rules to the expression. NCSimplifyRationalSinglePass does only a single pass.

Rational expressions of the form

```
inv[A + terms]
```

are first normalized to

inv[1 + terms/A]/A

using NCNormalizeInverse. Here A is commutative.

For each inv found in expression, a custom set of rules is constructed based on its associated NC Groebner basis.

For example, if

inv[mon1 + ... + K lead]

where lead is the leading monomial with the highest degree then the following rules are generated:

Original	Transformed
	$ \begin{array}{c} (1 - inv[mon1 + \ldots + K \ lead] \ (mon1 + \ldots))/K \\ (1 - (mon1 + \ldots) \ inv[mon1 + \ldots + K \ lead])/K \end{array} $

Finally the following pattern based rules are applied:

Original	Transformed
$\overline{\text{inv}[a] \text{ inv}[1 + \text{K a b}]}$	inv[a] - K b inv[1 + K a b]
inv[a] inv[1 + K a]	inv[a] - K inv[1 + K a]
inv[1 + K a b] inv[b]	inv[b] - K $inv[1 + K a b] a$
inv[1 + K a] inv[a]	inv[a] - K inv[1 + K a]
inv[1 + K a b] a	a inv[1 + K b a]
inv[A inv[a] + B b] inv[a]	(1/A) inv[1 + (B/A) a b]
inv[a] inv[A inv[a] + K b]	(1/A) inv[1 + (B/A) b a]

NCPreSimplifyRational only applies pattern based rules from the second table above. In addition, the following two rules are applied:

Original	Transformed
$\overline{\text{inv}[1 + \text{K a b}] \text{ a b}}$	(1 - inv[1 + K a b])/K
inv[1 + K a] a	(1 - inv[1 + K a])/K
a b inv[1 + K a b]	(1 - inv[1 + K a b])/K
a inv[1 + K a]	(1 - inv[1 + K a])/K

Rules in NCSimplifyRational and NCPreSimplifyRational are applied repeatedly.

Rules in NCSimplifyRationalSinglePass and NCPreSimplifyRationalSinglePass are applied only once.

The particular ordering of monomials used by NCSimplifyRational is the one implied by the NCPolynomial format. This ordering is a variant of the deg-lex ordering where the lexical ordering is Mathematica's natural ordering.

NCSimplifyRational is limited by its rule list and what rules are best is unknown and might depend on additional assumptions. For example:

```
NCSimplifyRational[y ** inv[y + x ** y]]
```

returns y ** inv[y + x ** y] not inv[1 + x], which is what one would expect if y were to be invertible. Indeed,

```
NCSimplifyRational[inv[y] ** inv[inv[y] + x ** inv[y]]]
```

does return inv[1 + x], since in this case the appearing of inv[y] trigger rules that implicitely assume y is invertible.

Members are:

- NCNormalizeInverse
- NCSimplifyRational
- NCSimplifyRationalSinglePass
- NCPreSimplifyRational
- $\bullet \ \ NCPreSimplify Rational Single Pass$

Aliases:

• NCSR for NCSimplifyRational

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9.5.1 NCNormalizeInverse

NCNormalizeInverse[expr] transforms all rational NC expressions of the form inv[K + b] into inv[1 + (1/K) b]/K if A is commutative.

See also: NCSimplifyRational, NCSimplifyRationalSinglePass.

9.5.2 NCSimplifyRational

NCSimplifyRational[expr] repeatedly applies NCSimplifyRationalSinglePass in an attempt to simplify the rational NC expression expr.

 $See \ also: \ NCNormalize Inverse, \ NCS implify Rational Single Pass.$

9.5.3 NCSR

NCSR is an alias for NCSimplifyRational.

See also: NCSimplifyRational.

9.5.4 NCSimplifyRationalSinglePass

NCSimplifyRationalSinglePass[expr] applies a series of custom rules only once in an attempt to simplify the rational NC expression expr.

See also: NCNormalizeInverse, NCSimplifyRational.

9.5.5 NCPreSimplifyRational

NCPreSimplifyRational[expr] repeatedly applies NCPreSimplifyRationalSinglePass in an attempt to simplify the rational NC expression expr.

See also: NCNormalizeInverse, NCPreSimplifyRationalSinglePass.

9.5.6 NCPreSimplifyRationalSinglePass

NCPreSimplifyRationalSinglePass[expr] applies a series of custom rules only once in an attempt to simplify the rational NC expression expr.

See also: NCNormalizeInverse, NCPreSimplifyRational.

9.6 NCDiff

NCDiff is a package containing several functions that are used in noncommutative differention of functions and polynomials.

Members are:

- NCDirectionalD
- NCGrad
- NCHessian
- NCIntegrate

Members being deprecated:

• DirectionalD

For example, if:

9.6.1 NCDirectionalD

```
NCDirectionalD[expr, {var1, h1}, ...] takes the directional derivative of expression expr with respect to variables var1, var2, ... successively in the directions h1, h2, ....
```

```
expr = a**inv[1+x]**b + x**c**x
then

NCDirectionalD[expr, {x,h}]
returns
h**c**x + x**c**h - a**inv[1+x]**h**inv[1+x]**b
In the case of more than one variables NCDirectionalD[expr, {x,h}, {y,k}] takes the directional derivative of expr with respect to x in the direction h and with respect to y in the direction k. For example, if:
expr = x**q**x - y**x
then
NCDirectionalD[expr, {x,h}, {y,k}]
returns
h**q**x + x**q*h - y**h - k**x
See also: NCGrad, NCHessian.
```

9.6.2 NCGrad

NCGrad[expr, var1, ...] gives the nc gradient of the expression expr with respect to variables var1, var2, If there is more than one variable then NCGrad returns the gradient in a list.

The transpose of the gradient of the nc expression expr is the derivative with respect to the direction h of the trace of the directional derivative of expr in the direction h.

```
For example, if:

expr = x**a**x**b + x**c**x**d

then its directional derivative in the direction h is

NCDirectionalD[expr, {x,h}]

which returns

h**a**x**b + x**a**h**b + h**c**x**d + x**c**h**d

and

NCGrad[expr, x]

returns the nc gradient

a**x**b + b**x**a + c**x**d + d**x**c

For example, if:
```

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```
expr = x**a**x**b + x**c**y**d
is a function on variables x and y then
NCGrad[expr, x, y]
returns the nc gradient list
{a**x**b + b**x**a + c**y**d, d**x**c}
```

IMPORTANT: The expression returned by NCGrad is the transpose or the adjoint of the standard gradient. This is done so that no assumption on the symbols are needed. The calculated expression is correct even if symbols are self-adjoint or symmetric.

See also: NCDirectionalD.

9.6.3 NCHessian

NCHessian[expr, {var1, h1}, ...] takes the second directional derivative of nc expression expr with respect to variables var1, var2, ... successively in the directions h1, h2,

For example, if:

```
expr = y**inv[x]**y + x**a**x
then
NCHessian[expr, {x,h}, {y,s}]
returns
2 h**a**h + 2 s**inv[x]**s - 2 s**inv[x]**h**inv[x]**y -
2 y**inv[x]**h**inv[x]**s + 2 y**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**h**inv[x]**
```

In the case of more than one variables $NCHessian[expr, \{x,h\}, \{y,k\}]$ takes the second directional derivative of expr with respect to x in the direction h and with respect to y in the direction k.

See also: NCDiretionalD, NCGrad.

9.6.4 DirectionalD

DirectionalD[expr,var,h] takes the directional derivative of nc expression expr with respect to the single variable var in direction h.

DEPRECATION NOTICE: This syntax is limited to one variable and is being deprecated in favor of the more general syntax in NCDirectionalD.

See also: NCDirectionalD.

9.6.5 NCIntegrate

NCIntegrate[expr,{var1,h1},...] attempts to calculate the nc antiderivative of nc expression expr with respect to the single variable var in direction h.

For example:

```
NCIntegrate[x**h+h**x, {x,h}]
returns
x**x
```

See also: NCDirectionalD.

Chapter 10

Packages for manipulating NC block matrices

10.1 NCDot

Members are:

- tpMat
- ajMat
- coMat
- NCDot
- NCInverse
- NCMatrixExpand

10.1.1 tpMat

tpMat[mat] gives the transpose of matrix mat using tp.

See also: ajMat, coMat, NCDot.

10.1.2 ajMat

ajMat[mat] gives the adjoint transpose of matrix mat using aj instead of ConjugateTranspose.

See also: tpMat, coMat, NCDot.

10.1.3 coMat

coMat[mat] gives the conjugate of matrix mat using co instead of Conjugate.

See also: tpMat, ajMat, NCDot.

10.1.4 NCDot

NCDot[mat1, mat2, ...] gives the matrix multiplication of mat1, mat2, ... using NonCommutativeMultiply rather than Times.

Notes:

The experienced matrix analyst should always remember that the Mathematica convention for handling vectors is tricky.

- {{1,2,4}} is a 1x3 *matrix* or a *row vector*;
- $\{\{1\},\{2\},\{4\}\}$ is a 3x1 matrix or a column vector;
- {1,2,4} is a *vector* but **not** a *matrix*. Indeed whether it is a row or column vector depends on the context. We advise not to use *vectors*.

See also: tpMat, ajMat, coMat.

10.1.5 NCInverse

NCInverse [mat] gives the nc inverse of the square matrix mat. NCInverse uses partial pivoting to find a nonzero pivot.

NCInverse is primarily used symbolically. Usually the elements of the inverse matrix are huge expressions. We recommend using NCSimplifyRational to improve the results.

See also: tpMat, ajMat, coMat.

10.1.6 NCMatrixExpand

NCMatrixExpand[expr] expands inv and ** of matrices appearing in nc expression expr. It effectively substitutes inv for NCInverse and ** by NCDot.

See also: NCInverse, NCDot.

10.2 NCMatrixDecompositions

Members are:

- Decompositions
 - NCLUDecompositionWithPartialPivoting
 - $\ {\bf NCLUDe composition With Complete Pivoting}$
 - NCLDLDecomposition
- Solvers
 - NCLowerTriangularSolve
 - NCUpperTriangularSolve
 - NCLUInverse
- Utilities
 - NCLUCompletePivoting
 - NCLUPartialPivoting
 - NCLeftDivide
 - NCRightDivide

- 10.2.1 NCLDLDecomposition
- 10.2.2 NCLeftDivide
- 10.2.3 NCLowerTriangularSolve
- 10.2.4 NCLUCompletePivoting
- 10.2.5 NCLUDecompositionWithCompletePivoting
- 10.2.6 NCLUDecompositionWithPartialPivoting
- 10.2.7 NCLUInverse
- 10.2.8 NCLUPartialPivoting
- 10.2.9 NCMatrixDecompositions
- 10.2.10 NCRightDivide
- 10.2.11 NCUpperTriangularSolve

10.3 MatrixDecompositions: linear algebra templates

MatrixDecompositions is a package that implements various linear algebra algorithms, such as LU Decomposition with partial and complete pivoting, and LDL Decomposition. The algorithms have been written with correctness and easy of customization rather than efficiency as the main goals. They were originally developed to serve as the core of the noncommutative linear algebra algorithms for NCAlgebra. See NCMatrixDecompositions.

Members are:

- Decompositions
 - LUDecompositionWithPartialPivoting
 - LUDecompositionWithCompletePivoting
 - LDLDecomposition
- Solvers
 - LowerTriangularSolve
 - UpperTriangularSolve
 - LUInverse
- Utilities
 - GetLUMatrices
 - GetLDUMatrices
 - GetDiagonal
 - LUPartialPivoting
 - LUCompletePivoting
 - LUNoPartialPivoting
 - LUNoCompletePivoting

10.3.1 LUDecompositionWithPartialPivoting

 $\label{local_local_local_local} \mbox{LUDecompositionWithPartialPivoting[m] generates a representation of the LU decomposition of the rectangular matrix m. }$

LUDecompositionWithPartialPivoting[m, options] uses options.

LUDecompositionWithPartialPivoting returns a list of two elements:

- the first element is a combination of upper- and lower-triangular matrices;
- the second element is a vector specifying rows used for pivoting.

LUDecompositionWithPartialPivoting is similar in functionality with the built-in LUDecomposition. It implements a *partial pivoting* strategy in which the sorting can be configured using the options listed below. It also applies to general rectangular matrices as well as square matrices.

The triangular factors are recovered using GetLUMatrices.

The following options can be given:

- ZeroTest (PossibleZeroQ): function used to decide if a pivot is zero;
- RightDivide (RightDivide): function used to divide a vector by an entry;
- Dot (Dot): function used to multiply vectors and matrices;
- Pivoting (LUPartialPivoting): function used to sort rows for pivoting;
- SuppressPivoting (False): whether to perform pivoting or not.

See also: LUDecompositionWithPartialPivoting, LUDecompositionWithCompletePivoting, GetLUMatrices, LUPartialPivoting.

10.3.2 LUDecompositionWithCompletePivoting

LUDecompositionWithCompletePivoting[m] generates a representation of the LU decomposition of the rectangular matrix m.

LUDecompositionWithCompletePivoting[m, options] uses options.

LUDecompositionWithCompletePivoting returns a list of four elements:

- the first element is a combination of upper- and lower-triangular matrices;
- the second element is a vector specifying rows used for pivoting;
- the third element is a vector specifying columns used for pivoting;
- the fourth element is the rank of the matrix.

LUDecompositionWithCompletePivoting implements a *complete pivoting* strategy in which the sorting can be configured using the options listed below. It also applies to general rectangular matrices as well as square matrices.

The triangular factors are recovered using GetLUMatrices.

The following options can be given:

- ZeroTest (PossibleZeroQ): function used to decide if a pivot is zero;
- Divide (Divide): function used to divide a vector by an entry;
- Dot (Dot): function used to multiply vectors and matrices;
- Pivoting (LUCompletePivoting): function used to sort rows for pivoting;

See also: LUDecomposition, GetLUMatrices, LUCompletePivoting, LUDecompositionWithPartialPivoting.

10.3.3 LDLDecomposition

 $\label{locomposition matrix m.} \textbf{LDLDecomposition [m]} \ \ generates \ a \ representation \ of the \ LDL \ decomposition \ of the \ symmetric \ or \ self-adjoint \ matrix \ m.$

LDLDecomposition[m, options] uses options.

LDLDecomposition returns a list of four elements:

- the first element is a combination of upper- and lower-triangular matrices;
- the second element is a vector specifying rows and columns used for pivoting;
- the third element is a vector specifying the size of the diagonal blocks (entries can be either 1 or 2);
- the fourth element is the rank of the matrix.

LUDecompositionWithCompletePivoting implements a *Bunch-Parlett pivoting* strategy in which the sorting can be configured using the options listed below. It applies only to square symmetric or self-adjoint matrices.

The triangular factors are recovered using GetLDUMatrices.

The following options can be given:

- ZeroTest (PossibleZeroQ): function used to decide if a pivot is zero;
- RightDivide (RightDivide): function used to divide a vector by an entry on the right;
- LeftDivide (LeftDivide): function used to divide a vector by an entry on the left;
- Dot (Dot): function used to multiply vectors and matrices;
- CompletePivoting (LUCompletePivoting): function used to sort rows for complete pivoting;
- PartialPivoting (LUPartialPivoting): function used to sort matrices for complete pivoting;
- Inverse (Inverse): function used to invert 2x2 diagonal blocks;
- SelfAdjointQ (SelfAdjointMatrixQ): function to test if matrix is self-adjoint;
- SuppressPivoting (False): whether to perform pivoting or not.

See also: LUDecompositionWithPartialPivoting, LUDecompositionWithCompletePivoting, GetLUMatrices, LUCompletePivoting, LUPartialPivoting.

10.3.4 UpperTriangularSolve

UpperTriangularSolve[u, b] solves the upper-triangular system of equations ux = b using back-substitution.

For example:

```
x = UpperTriangularSolve[u, b];
```

returns the solution x.

 ${\bf See\ also:\ LUDe composition With Partial Pivoting,\ LUDe composition With Complete Pivoting,\ LDLDe composition.}$

10.3.5 LowerTriangularSolve

LowerTriangularSolve[1, b] solves the lower-triangular system of equations lx = b using forward-substitution.

For example:

```
x = LowerTriangularSolve[1, b];
```

returns the solution x.

 ${\bf See\ also:\ LUDe composition With Partial Pivoting,\ LUDe composition With Complete Pivoting,\ LDLDe composition.}$

10.3.6 LUInverse

LUInverse[a] calculates the inverse of matrix a.

LUInverse uses the LuDecompositionWithPartialPivoting and the triangular solvers LowerTriangularSolve and UpperTriangularSolve.

See also: LUDecompositionWithPartialPivoting.

10.3.7 GetLUMatrices

GetLUMatrices[m] extracts lower- and upper-triangular blocks produced by LDUDecompositionWithPartialPivoting and LDUDecompositionWithCompletePivoting.

For example:

```
{lu, p} = LUDecompositionWithPartialPivoting[A];
{l, u} = GetLUMatrices[lu];
```

returns the lower-triangular factor ${\tt l}$ and upper-triangular factor ${\tt u}$.

See also: LUDecompositionWithPartialPivoting, LUDecompositionWithCompletePivoting.

10.3.8 GetLDUMatrices

GetLDUMatrices [m,s] extracts lower-, upper-triangular and diagonal blocks produced by LDLDecomposition.

For example:

```
{ldl, p, s, rank} = LDLDecomposition[A];
{l,d,u} = GetLDUMatrices[ldl,s];
```

returns the lower-triangular factor 1, the upper-triangular factor u, and the block-diagonal factor d.

See also: LDLDecomposition.

10.3.9 GetDiagonal

GetDiagonal[m] extracts the diagonal entries of matrix m.

GetDiagonal [m, s] extracts the block-diagonal entries of matrix m with block size s.

For example:

```
d = GetDiagonal[{{1,-1,0},{-1,2,0},{0,0,3}}];
returns
d = {1,2,3}
and
d = GetDiagonal[{{1,-1,0},{-1,2,0},{0,0,3}}, {2,1}];
returns
d = {{{1,-1},{-1,2}},3}
```

See also: LDLDecomposition.

10.3.10 LUPartialPivoting

LUPartialPivoting[v] returns the index of the element with largest absolute value in the vector v. If v is a matrix, it returns the index of the element with largest absolute value in the first column.

LUPartialPivoting[v, f] sorts with respect to the function f instead of the absolute value.

See also: LUDecompositionWithPartialPivoting, LUCompletePivoting.

10.3.11 LUCompletePivoting

LUCompletePivoting[m] returns the row and column index of the element with largest absolute value in the matrix m.

LUCompletePivoting[v, f] sorts with respect to the function f instead of the absolute value.

See also: LUDecompositionWithCompletePivoting, LUPartialPivoting.

Chapter 11

Packages for pretty output, testing, and utilities

11.1 NCOutput

NCOutput is a package that can be used to beautify the display of noncommutative expressions. NCOutput does not alter the internal representation of nc expressions, just the way they are displayed on the screen.

Members are:

• NCSetOutput

11.1.1 NCSetOutput

NCSetOutput[options] controls the display of expressions in a special format without affecting the internal representation of the expression.

The following options can be given:

- NonCommutativeMultiply (False): If True x**y is displayed as 'x y';
- tp (True): If True tp[x] is displayed as 'x";
- inv (True): If True inv[x] is displayed as 'x⁻¹';
- aj (True): If True aj [x] is displayed as 'x*';
- co (True): If True co[x] is displayed as 'x̄';
- rt (True): If True rt[x] is displayed as 'x^{1/2}';
- All: Set all available options to True or False.

See also: NCTex, NCTexForm.

11.2 NCTeX

Members are:

- NCTeX
- NCRunDVIPS
- NCRunLaTeX
- NCRunPDFLaTeX
- NCRunPDFViewer

• NCRunPS2PDF

11.2.1 NCTeX

NCTeX[expr] typesets the LaTeX version of expr produced with TeXForm or NCTeXForm using LaTeX.

11.2.2 NCRunDVIPS

NCRunDVIPS[file] run dvips on file. Produces a ps output.

11.2.3 NCRunLaTeX

NCRunLaTeX[file] typesets the LaTeX file with latex. Produces a dvi output.

11.2.4 NCRunPDFLaTeX

NCRunLaTeX[file] typesets the LaTeX file with pdflatex. Produces a pdf output.

11.2.5 NCRunPDFViewer

NCRunPDFViewer[file] display pdf file.

11.2.6 NCRunPS2PDF

 ${\tt NCRunPS2PDF[file]\ run\ pd2pdf\ on\ file.\ Produces\ a\ pdf\ output.}$

11.3 NCTeXForm

Members are:

- NCTeXForm
- NCTeXFormSetStarStar

11.3.1 NCTeXForm

NCTeXForm[expr] prints a LaTeX version of expr.

The format is compatible with AMS-LaTeX.

Should work better than the Mathematica TeXForm:)

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11.3.2 NCTeXFormSetStarStar

NCTeXFormSetStarStar[string] replaces the standard '**' for string in noncommutative multiplications.

For example:

```
NCTeXFormSetStarStar["."]
```

uses a dot (.) to replace NonCommutativeMultiply(**).

See also: NCTeXFormSetStar.

11.3.3 NCTeXFormSetStar

NCTeXFormSetStar[string] replaces the standard '*' for string in noncommutative multiplications.

For example:

```
NCTeXFormSetStar[" "]
```

uses a space (') to replaceTimes(*').

NCTeXFormSetStarStar.

11.4 NCRun

Members are:

• NCRun

11.4.1 NCRun

11.5 NCTest

Members are:

- NCTest
- NCTestRun
- NCTestSummarize

11.5.1 NCTest

NCTest[expr,answer] asserts whether expr is equal to answer. The result of the test is collected when NCTest is run from NCTestRun.

See also: NCTestRun, NCTestSummarize

11.5.2 NCTestRun

NCTest[list] runs the test files listed in list after appending the '.NCTest' suffix and return the results.

For example:

```
results = NCTestRun[{"NCCollect", "NCSylvester"}]
```

will run the test files "NCCollec.NCTest" and "NCSylvester.NCTest" and return the results in results.

See also: NCTest, NCTestSummarize

11.5.3 NCTestSummarize

NCTestSummarize[results] will print a summary of the results in results as produced by NCTestRun.

See also: NCTestRun

11.6 NCUtil

NCUtil is a package with a collection of utilities used throughout NCAlgebra.

Members are:

- NCConsistentQ
- NCGrabFunctions
- NCGrabSymbols
- NCGrabIndeterminants
- NCVariables
- NCConsolidateList
- NCLeafCount
- NCReplaceData
- NCToExpression

11.6.1 NCConsistentQ

NCConsistentQ[expr] returns True is expr contains no commutative products or inverses involving noncommutative variables.

11.6.2 NCGrabFunctions

NCGragFunctions[expr] returns a list with all fragments of expr containing functions.

NCGragFunctions[expr,f] returns a list with all fragments of expr containing the function f.

For example:

```
NCGrabFunctions[inv[x] + tp[y]**inv[1+inv[1+tp[x]**y]], inv]
returns
{inv[1+inv[1+tp[x]**y]], inv[1+tp[x]**y], inv[x]}
and
NCGrabFunctions[inv[x] + tp[y]**inv[1+inv[1+tp[x]**y]]]
returns
{inv[1+inv[1+tp[x]**y]], inv[1+tp[x]**y], inv[x], tp[x], tp[y]}
```

See also: NCGrabSymbols.

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11.6.3 NCGrabSymbols

NCGragSymbols[expr] returns a list with all Symbols appearing in expr.

NCGragSymbols[expr,f] returns a list with all *Symbols* appearing in expr as the single argument of function f.

For example:

```
NCGrabSymbols[inv[x] + y**inv[1+inv[1+x**y]]]
returns {x,y} and
NCGrabSymbols[inv[x] + y**inv[1+inv[1+x**y]], inv]
returns {inv[x]}.
```

See also: NCGrabFunctions.

11.6.4 NCGrabIndeterminants

NCGragIndeterminants[expr] returns a list with first level symbols and nc expressions involved in sums and nc products in expr.

For example:

```
NCGrabIndeterminants[y - inv[x] + tp[y]**inv[1+inv[1+tp[x]**y]]]
returns
{y, inv[x], inv[1 + inv[1 + tp[x] ** y]], tp[y]}
See also: NCGrabFunctions, NCGrabSymbols.
```

11.6.5 NCVariables

NCVariables [expr] gives a list of all independent nc variables in the expression expr.

For example:

```
NCVariables[B + A y ** x ** y - 2 x]
returns
{x,y}
See also: NCGrabSymbols.
```

11.6.6 NCConsolidateList

NCConsolidateList[list] produces two lists:

- The first list contains a version of list where repeated entries have been suppressed;
- The second list contains the indices of the elements in the first list that recover the original list.

For example:

```
{list,index} = NCConsolidateList[{z,t,s,f,d,f,z}];
results in:
```

```
list = {z,t,s,f,d};
index = {1,2,3,4,5,4,1};
See also: Union
```

11.6.7 NCLeafCount

NCLeafCount[expr] returns an number associated with the complexity of an expression:

- If PossibleZeroQ[expr] == True then NCLeafCount[expr] is -Infinity;
- If NumberQ[expr]] == True then NCLeafCount[expr] is Abs[expr];
- Otherwise NCLeafCount[expr] is -LeafCount[expr];

NCLeafCount is Listable.

See also: LeafCount.

11.6.8 NCReplaceData

NCReplaceData[expr, rules] applies rules to expr and convert resulting expression to standard Mathematica, for example replacing ** by ..

NCReplaceData does not attempt to resize entries in expressions involving matrices. Use NCToExpression for that.

See also: NCToExpression.

11.6.9 NCToExpression

NCToExpression[expr, rules] applies rules to expr and convert resulting expression to standard Mathematica.

NCToExpression attempts to resize entries in expressions involving matrices.

See also: NCReplaceData.

Chapter 12

Data structures for fast calculations

12.1 NCPoly

12.1.1 Efficient storage of NC polynomials with rational coefficients

Members are:

- Constructors
 - NCPoly
 - NCPolyMonomial
 - NCPolyConstant
- Access and utilities
 - NCPolyMonomialQ
 - NCPolyDegree
 - NCPolyNumberOfVariables
 - NCPolyCoefficient
 - NCPolyGetCoefficients
 - NCPolyGetDigits
 - NCPolyGetIntegers
 - NCPolyLeadingMonomial
 - NCPolyLeadingTerm
 - NCPolyOrderType
 - NCPolyToRule
- Formatting
 - NCPolyDisplay
 - $-\ {\it NCPolyDisplayOrder}$
- Arithmetic
 - NCPolyDivideDigits
 - NCPolyDivideLeading
 - NCPolyFullReduce
 - NCPolyNormalize
 - NCPolyProduct
 - NCPolyQuotientExpand
 - NCPolyReduce
 - NCPolySum
- State space realization
 - NCPolyHankelMatrix
 - NCPolyRealization (#NCPolyRealization)

- Auxiliary functions
 - NCFromDigits
 - NCIntegerDigits
 - NCDigitsToIndex
 - NCPadAndMatch

12.1.2 Ways to represent NC polynomials

12.1.2.1 NCPoly

NCPoly[coeff, monomials, vars] constructs a noncommutative polynomial object in variables vars where the monomials have coefficient coeff.

Monomials are specified in terms of the symbols in the list vars as in NCPolyMonomial.

For example:

```
vars = \{x,y,z\};
poly = NCPoly[\{-1, 2\}, \{\{x,y,x\}, \{z\}\}, \text{vars}\};
```

constructs an object associated with the noncommutative polynomial 2z - xyx in variables x, y and z.

The internal representation varies with the implementation but it is so that the terms are sorted according to a degree-lexicographic order in vars. In the above example, x < y < z.

The construction:

```
vars = \{\{x\}, \{y,z\}\};
poly = NCPoly[\{-1, 2\}, \{\{x,y,x\}, \{z\}\}, \text{vars}];
```

represents the same polyomial in a graded degree-lexicographic order in vars, in this example, x << y < z.

See also: NCPolyMonomial, NCIntegerDigits, NCFromDigits.

12.1.2.2 NCPolyMonomial

NCPolyMonomial[monomial, vars] constructs a noncommutative monomial object in variables vars.

Monic monomials are specified in terms of the symbols in the list vars, for example:

```
vars = {x,y,z};
mon = NCPolyMonomial[{x,y,x},vars];
```

returns an NCPoly object encoding the monomial xyx in noncommutative variables x,y, and z. The actual representation of mon varies with the implementation.

Monomials can also be specified implicitly using indices, for example:

```
mon = NCPolyMonomial[{0,1,0}, 3];
```

also returns an NCPoly object encoding the monomial xyx in noncommutative variables x,y, and z.

If graded ordering is supported then

```
vars = {{x},{y,z}};
mon = NCPolyMonomial[{x,y,x},vars];
or
mon = NCPolyMonomial[{0,1,0}, {1,2}];
```

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construct the same monomial xyx in noncommutative variables x,y, and z this time using a graded order in which $x \ll y \leqslant z$.

There is also an alternative syntax for NCPolyMonomial that allows users to input the monomial along with a coefficient using rules and the output of NCFromDigits. For example:

```
mon = NCPolyMonomial[\{3, 3\} \rightarrow -2, 3\};
or
mon = NCPolyMonomial[NCFromDigits[\{0,1,0\}, 3\} \rightarrow -2, 3];
represent the monomial -2xyx with has coefficient -2.
See also: NCPoly, NCIntegerDigits, NCFromDigits.
```

12.1.2.3 NCPolyConstant

NCPolyConstant[value, vars] constructs a noncommutative monomial object in variables vars representing the constant value.

For example:

```
NCPolyConstant[3, {x, y, z}]
```

constructs an object associated with the constant 3 in variables x, y and z.

See also: NCPoly, NCPolyMonomial.

12.1.3 Access and utility functions

12.1.3.1 NCPolyMonomialQ

NCPolyMonomialQ[poly] returns True if poly is a NCPoly monomial.

See also: NCPoly, NCPolyMonomial.

12.1.3.2 NCPolyDegree

NCPolyDegree[poly] returns the degree of the nc polynomial poly.

12.1.3.3 NCPolyNumberOfVariables

NCPolyNumberOfVariables[poly] returns the number of variables of the nc polynomial poly.

12.1.3.4 NCPolyCoefficient

NCPolyCoefficient [poly, mon] returns the coefficient of the monomial mon in the nc polynomial poly.

For example, in:

```
coeff = {1, 2, 3, -1, -2, -3, 1/2};
mon = {{}, {x}, {z}, {x, y}, {x, y, x, x}, {z, x}, {z, z, z}};
vars = {x,y,z};
poly = NCPoly[coeff, mon, vars];
c = NCPolyCoefficient[poly, NCPolyMonomial[{x,y},vars]];
```

returns

c = -1

See also: NCPoly, NCPolyMonomial.

12.1.3.5 NCPolyGetCoefficients

NCPolyGetCoefficients[poly] returns a list with the coefficients of the monomials in the nc polynomial poly.

For example:

```
vars = {x,y,z};
poly = NCPoly[{-1, 2}, {{x,y,x}, {z}}, vars];
coeffs = NCPolyGetCoefficients[poly];
returns
coeffs = {2,-1}
```

The coefficients are returned according to the current graded degree-lexicographic ordering, in this example x < y < z.

See also: NCPolyGetDigits, NCPolyCoefficient, NCPoly.

12.1.3.6 NCPolyGetDigits

NCPolyGetDigits[poly] returns a list with the digits that encode the monomials in the nc polynomial poly as produced by NCIntegerDigits.

For example:

```
vars = {x,y,z};
poly = NCPoly[{-1, 2}, {{x,y,x}, {z}}, vars];
digits = NCPolyGetDigits[poly];
returns
digits = {{2}, {0,1,0}}
```

The digits are returned according to the current ordering, in this example x < y < z.

See also: NCPolyGetCoefficients, NCPoly.

12.1.3.7 NCPolyGetIntegers

NCPolyGetIntegers[poly] returns a list with the digits that encode the monomials in the nc polynomial poly as produced by NCFromDigits.

For example:

```
vars = {x,y,z};
poly = NCPoly[{-1, 2}, {{x,y,x}, {z}}, vars];
digits = NCPolyGetIntegers[poly];
returns
digits = {{1,2}, {3,3}}
```

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The digits are returned according to the current ordering, in this example x < y < z.

See also: NCPolyGetCoefficients, NCPoly.

12.1.3.8 NCPolyLeadingMonomial

NCPolyLeadingMonomial[poly] returns an NCPoly representing the leading term of the nc polynomial poly.

For example:

```
vars = {x,y,z};
poly = NCPoly[{-1, 2}, {{x,y,x}, {z}}, vars];
lead = NCPolyLeadingMonomial[poly];
```

returns an NCPoly representing the monomial xyx. The leading monomial is computed according to the current ordering, in this example x < y < z. The actual representation of lead varies with the implementation.

See also: NCPolyLeadingTerm, NCPolyMonomial, NCPoly.

12.1.3.9 NCPolyLeadingTerm

NCPolyLeadingTerm[poly] returns a rule associated with the leading term of the nc polynomial poly as understood by NCPolyMonomial.

For example:

```
vars = {x,y,z};
poly = NCPoly[{-1, 2}, {{x,y,x}, {z}}, vars];
lead = NCPolyLeadingTerm[poly];
returns
lead = {3,3} -> -1
```

representing the monomial -xyx. The leading monomial is computed according to the current ordering, in this example x < y < z.

See also: NCPolyLeadingMonomial, NCPolyMonomial, NCPoly.

12.1.3.10 NCPolyOrderType

NCPolyOrderType[poly] returns the type of monomial order in which the nc polynomial poly is stored. Order can be NCPolyGradedDegLex or NCPolyDegLex.

See also: NCPoly,

12.1.3.11 NCPolyToRule

NCPolyToRule[poly] returns a Rule associated with polynomial poly. If poly = lead + rest, where lead is the leading term in the current order, then NCPolyToRule[poly] returns the rule lead -> -rest where the coefficient of the leading term has been normalized to 1.

For example:

```
vars = {x, y, z};
poly = NCPoly[{-1, 2, 3}, {{x, y, x}, {z}, {x, y}}, vars];
rule = NCPolyToRule[poly]
```

returns the rule lead -> rest where lead represents is the nc monomial xyx and rest is the nc polynomial 2z + 3xy

See also: NCPolyLeadingTerm, NCPolyLeadingMonomial, NCPoly.

12.1.4 Formating functions

12.1.4.1 NCPolyDisplay

NCPolyDisplay[poly] prints the noncommutative polynomial poly.

NCPolyDisplay[poly, vars] uses the symbols in the list vars.

12.1.4.2 NCPolyDisplayOrder

NCPolyDisplayOrder[vars] prints the order implied by the list of variables vars.

12.1.5 Arithmetic functions

12.1.5.1 NCPolyDivideDigits

NCPolyDivideDigits[F,G] returns the result of the division of the leading digits If and lg.

12.1.5.2 NCPolyDivideLeading

NCPolyDivideLeading[1F,1G,base] returns the result of the division of the leading Rules If and Ig as returned by NCGetLeadingTerm.

12.1.5.3 NCPolyFullReduce

NCPolyFullReduce[f,g] applies NCPolyReduce successively until the remainder does not change. See also NCPolyReduce and NCPolyQuotientExpand.

12.1.5.4 NCPolyNormalize

NCPolyNormalize[poly] makes the coefficient of the leading term of p to unit. It also works when poly is a list.

12.1.5.5 NCPolyProduct

NCPolyProduct[f,g] returns a NCPoly that is the product of the NCPoly's f and g.

12.1.5.6 NCPolyQuotientExpand

NCPolyQuotientExpand[q,g] returns a NCPoly that is the left-right product of the quotient as returned by NCPolyReduce by the NCPoly g. It also works when g is a list.

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12.1.5.7 NCPolyReduce

12.1.5.8 NCPolySum

NCPolySum[f,g] returns a NCPoly that is the sum of the NCPoly's f and g.

12.1.6 State space realization functions

12.1.6.1 NCPolyHankelMatrix

NCPolyHankelMatrix[poly] produces the nc *Hankel matrix* associated with the polynomial poly and also their shifts per variable.

For example:

```
vars = \{\{x, y\}\};
poly = NCPoly[{1, -1}, {x, y}, {y, x}, vars];
{H, Hx, Hy} = NCPolyHankelMatrix[poly]
results in the matrices
0 },
     { 0, 0, 1,
                   Ο,
       0, -1,
               0,
                       0 },
                   0,
                       0 },
     { 1, 0, 0,
                   0,
     \{-1, 0,
               Ο,
Hx = \{\{0, 0, 0, 0, 1\}\}
               1,
                   0,
                       0 },
       0, 0,
               0,
                       0 },
     \{-1, 0,
               0,
                   0,
                       0 },
     { 0, 0,
               0,
                   0,
                       0 }.
     { 0, 0,
               0,
                   0,
                       0 }}
Hy = \{\{0, -1,
               0,
                   0,
                       0 },
     { 1, 0, 0,
                   Ο,
                       0 },
     { 0, 0, 0,
                   Ο,
                       0 },
       0, 0, 0, 0, 0},
     { 0, 0, 0, 0, 0 }}
```

which are the Hankel matrices associated with the commutator xy - yx.

See also: NCPolyRealization, NCIntegerToIndex.

12.1.6.2 NCPolyRealization

NCPolyRealization[poly] calculate a minimal descriptor realization for the polynomial poly.

NCPolyRealization uses NCPolyHankelMatrix and the resulting realization is compatible with the format used by NCRational.

For example:

```
vars = {{x, y}};
poly = NCPoly[{1, -1}, {{x, y}, {y, x}}, vars];
{{a0,ax,ay},b,c,d} = NCPolyRealization[poly]
```

produces a list of matrices {a0,ax,ay}, a column vector **b** and a row vector **c**, and a scalar **d** such that $c.inv[a0 + ax \ x + ay \ y].b + d = xy - yx.$

See also: NCPolyHankelMatrix, NCRational.

12.1.7 Auxiliary functions

12.1.7.1 NCFromDigits

NCFromDigits[list, b] constructs a representation of a monomial in b encoded by the elements of list where the digits are in base b.

NCFromDigits[{list1,list2}, b] applies NCFromDigits to each list1, list2,

List of integers are used to codify monomials. For example the list $\{0,1\}$ represents a monomial xy and the list $\{1,0\}$ represents the monomial yx. The call

NCFromDigits[{0,0,0,1}, 2]

returns

{4,1}

in which 4 is the degree of the monomial xxxy and 1 is 0001 in base 2. Likewise

NCFromDigits[{0,2,1,1}, 3]

returns

{4,22}

in which 4 is the degree of the monomial xzyy and 22 is 0211 in base 3.

If b is a list, then degree is also a list with the partial degrees of each letters appearing in the monomial. For example:

NCFromDigits[{0,2,1,1}, {1,2}]

returns

{3, 1, 22}

in which 3 is the partial degree of the monomial xzyy with respect to letters y and z, 1 is the partial degree with respect to letter x and 22 is 0211 in base 3 = 1 + 2.

This construction is used to represent graded degree-lexicographic orderings.

See also: NCIntergerDigits.

12.1.7.2 NCIntegerDigits

NCIntegerDigits[n,b] is the inverse of the NCFromDigits.

NCIntegerDigits[{list1,list2}, b] applies NCIntegerDigits to each list1, list2,

For example:

NCIntegerDigits[{4,1}, 2]

returns

{0,0,0,1}

in which 4 is the degree of the monomial x**x**x**y and 1 is 0001 in base 2. Likewise

NCIntegerDigits[{4,22}, 3]

returns

{0,2,1,1}

in which 4 is the degree of the monomial x**z**y**y and 22 is 0211 in base 3.

If **b** is a list, then degree is also a list with the partial degrees of each letters appearing in the monomial. For example:

```
NCIntegerDigits[{3, 1, 22}, {1,2}]
returns
{0,2,1,1}
```

in which 3 is the partial degree of the monomial x**z**y**y with respect to letters y and z, 1 is the partial degree with respect to letter x and 22 is 0211 in base 3 = 1 + 2.

See also: NCFromDigits.

$12.1.7.3 \quad NCDigits To Index$

NCDigitsToIndex[digits, b] returns the index that the monomial represented by digits in the base b would occupy in the standard monomial basis.

NCDigitsToIndex[{digit1,digits2}, b] applies NCDigitsToIndex to each digit1, digit2,

NCDigitsToIndex returns the same index for graded or simple basis.

For example:

```
digits = {0, 1};
NCDigitsToIndex[digits, 2]
NCDigitsToIndex[digits, {2}]
NCDigitsToIndex[digits, {1, 1}]
all return
```

which is the index of the monomial xy in the standard monomial basis of polynomials in x and y. Likewise

```
digits = {{}, {1}, {0, 1}, {0, 2, 1, 1}};
NCDigitsToIndex[digits, 2]
returns
{1,3, 5,27}
```

See also: NCFromDigits, NCIntergerDigits.

12.1.7.4 NCPadAndMatch

When list a is longer than list b, NCPadAndMatch[a,b] returns the minimum number of elements from list a that should be added to the left and right of list b so that a = 1 b r. When list b is longer than list a, return the opposite match.

NCPadAndMatch returns all possible matches with the minimum number of elements.

12.2 NCPolyInterface

The package NCPolyInterface provides a basic interface between NCPoly and NCAlgebra. Note that to take full advantage of the speed-up possible with NCPoly one should always convert and manipulate NCPoly expressions before converting back to NCAlgebra.

Members are:

- NCToNCPoly
- NCPolyToNC
- NCRuleToPoly
- NCMonomialList
- NCCoefficientRules
- $\bullet \quad NCCoefficientList$
- NCCoefficientQ
- NCMonomialQ
- NCPolynomialQ

12.2.1 NCToNCPoly

NCToNCPoly[expr, var] constructs a noncommutative polynomial object in variables var from the nc expression expr.

For example

```
NCToNCPoly[x**y - 2 y**z, \{x, y, z\}]
```

constructs an object associated with the noncommutative polynomial xy - 2yz in variables x, y and z. The internal representation is so that the terms are sorted according to a degree-lexicographic order in vars. In the above example, x < y < z.

12.2.2 NCPolyToNC

NCPolyToNC[poly, vars] constructs an nc expression from the noncommutative polynomial object poly in variables vars. Monomials are specified in terms of the symbols in the list var.

For example

```
poly = NCToNCPoly[x**y - 2 y**z, {x, y, z}];
expr = NCPolyToNC[poly, {x, y, z}];
returns
expr = x**y - 2 y**z
See also: NCPolyToNC, NCPoly.
```

12.2.3 NCRuleToPoly

```
NCRuleToPoly[a -> b] converts the rule a -> b into the relation a - b.
For instance:
NCRuleToPoly[x**y**y -> x**y - 1]
returns
x**y**y - x**y + 1
```

12.2.4 NCMonomialList

NCMonomialList[poly] gives the list of all monomials in the polynomial poly.

For example:

```
vars = {x, y}
expr = B + A y ** x ** y - 2 x
NCMonomialList[expr, vars]
returns
{1, x, y ** x ** y}
```

See also: NCCoefficientRules, NCCoefficientList, NCVariables.

12.2.5 NCCoefficientRules

NCCoefficientRules[poly] gives a list of rules between all the monomials polynomial poly.

For example:

```
vars = {x, y}
expr = B + A y ** x ** y - 2 x
NCCoefficientRules[expr, vars]
returns
{1 -> B, x -> -2, y ** x ** y -> A}
See also: NCMonomialList, NCCoefficientRules, NCVariables.
```

12.2.6 NCCoefficientList

NCCoefficientList[poly] gives the list of all coefficients in the polynomial poly.

For example:

```
vars = {x, y}
expr = B + A y ** x ** y - 2 x
NCCoefficientList[expr, vars]
returns
{B, -2, A}
See also: NCMonomialList, NCCoefficientRules, NCVariables.
```

12.2.7 NCCoefficientQ

NCCoefficientQ[expr] returns True if expr is a valid polynomial coefficient.

For example:

```
SetCommutative[A]
NCCoefficientQ[1]
NCCoefficientQ[A]
NCCoefficientQ[2 A]
all return True and
```

SetNonCommutative[x]
NCCoefficientQ[x]
NCCoefficientQ[x**x]
NCCoefficientQ[Exp[x]]

all return False.

IMPORTANT: NCCoefficientQ[expr] does not expand expr. This means that NCCoefficientQ[2 (A
+ 1)] will return False.

See also: NCMonomialQ, NCPolynomialQ

12.2.8 NCMonomialQ

NCCoefficientQ[expr] returns True if expr is an nc monomial.

For example:

SetCommutative[A]
NCMonomialQ[1]
NCMonomialQ[x]
NCMonomialQ[A x ** y]
NCMonomialQ[2 A x ** y ** x]
all return True and
NCMonomialQ[x + x ** y]
returns False.

IMPORTANT: NCMonomialQ[expr] does not expand expr. This means that NCMonomialQ[2 (A + 1) x**x] will return False.

See also: NCCoefficientQ, NCPolynomialQ

12.2.9 NCPolynomialQ

NCPolynomialQ[expr] returns True if expr is an nc polynomial with commutative coefficients.

For example:

NCPolynomialQ[A x ** y]
all return True and
NCMonomialQ[x + x ** y]
returns False.

IMPORTANT: NCPolynomialQ[expr] does expand expr. This means that NCPolynomialQ[(x + y)^3] will return True.

See also: NCCoefficientQ, NCMonomialQ

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12.3 NCPolynomial

12.3.1 Efficient storage of NC polynomials with nc coefficients

This package contains functionality to convert an nc polynomial expression into an expanded efficient representation that can have commutative or noncommutative coefficients.

For example the polynomial

```
exp = a**x**b - 2 x**y**c**x + a**c
```

in variables x and y can be converted into an NCPolynomial using

```
p = NCToNCPolynomial[exp, {x,y}]
```

which returns

```
p = NCPolynomial[a**c, <|\{x\}->\{\{1,a,b\}\},\{x**y,x\}->\{\{2,1,c,1\}\}|>, \{x,y\}]
```

Members are:

- Constructors
- NCPolynomial
- NCToNCPolynomial
- NCPolynomialToNC
- NCRationalToNCPolynomial
- Access and utilities
- NCPCoefficients
- NCPTermsOfDegree
- NCPTermsOfTotalDegree
- NCPTermsToNC
- NCPDecompose
- NCPDegree
- $\bullet \quad NCP Monomial Degree \\$
- NCPCompatibleQ
- NCPSameVariablesQ
- NCPMatrixQ
- NCPLinearQ
- NCPQuadraticQ
- NCPNormalize
- Arithmetic
- NCPTimes
- NCPDot
- NCPPlus
- NCPSort

12.3.2 Ways to represent NC polynomials

12.3.2.1 NCPolynomial

NCPolynomial[indep,rules,vars] is an expanded efficient representation for an nc polynomial in vars which can have commutative or noncommutative coefficients.

The nc expression indep collects all terms that are independent of the letters in vars.

The Association rules stores terms in the following format:

```
{mon1, ..., monN} -> {scalar, term1, ..., termN+1}
```

where:

- mon1, ..., monN: are nc monomials in vars;
- scalar: contains all commutative coefficients; and
- term1, ..., termN+1: are not expressions on letters other than the ones in vars which are typically the noncommutative coefficients of the polynomial.

vars is a list of Symbols.

For example the polynomial

```
a**x**b - 2 x**y**c**x + a**c
```

in variables ${\tt x}$ and ${\tt y}$ is stored as:

```
NCPolynomial[a**c, <|\{x\}->\{\{1,a,b\}\},\{x**y,x\}->\{\{2,1,c,1\}\}|>,\{x,y\}\}
```

NCPolynomial specific functions are prefixed with NCP, e.g. NCPDegree.

See also: NCToNCPolynomial, NCPolynomialToNC, NCTermsToNC.

12.3.2.2 NCToNCPolynomial

NCToNCPolynomial[p, vars] generates a representation of the noncommutative polynomial p in vars which can have commutative or noncommutative coefficients.

NCToNCPolynomial[p] generates an NCPolynomial in all nc variables appearing in p.

Example:

```
exp = a**x**b - 2 x**y**c**x + a**c
p = NCToNCPolynomial[exp, {x,y}]
returns
NCPolynomial[a**c, <|{x}->{{1,a,b}},{x**y,x}->{{2,1,c,1}}|>, {x,y}]
See also: NCPolynomial, NCPolynomialToNC.
```

12.3.2.3 NCPolynomialToNC

NCPolynomialToNC[p] converts the NCPolynomial p back into a regular nc polynomial.

See also: NCPolynomial, NCToNCPolynomial.

12.3.2.4 NCRationalToNCPolynomial

NCRationalToNCPolynomial[r, vars] generates a representation of the noncommutative rational expression r in vars which can have commutative or noncommutative coefficients.

NCRationalToNCPolynomial[r] generates an NCPolynomial in all nc variables appearing in r.

NCRationalToNCPolynomial creates one variable for each inv expression in vars appearing in the rational expression r. It returns a list of three elements:

- the first element is the NCPolynomial;
- the second element is the list of new variables created to replace invs;
- the third element is a list of rules that can be used to recover the original rational expression.

For example:

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```
exp = a**inv[x]**y**b - 2 x**y**c**x + a**c
{p,rvars,rules} = NCRationalToNCPolynomial[exp, {x,y}]
returns

p = NCPolynomial[a**c, <|{rat1**y}->{{1,a,b}},{x**y,x}->{{2,1,c,1}}|>, {x,y,rat1}]
rvars = {rat1}
rules = {rat1->inv[x]}
See also: NCToNCPolynomial, NCPolynomialToNC.
```

12.3.3 Grouping terms by degree

12.3.3.1 NCPTermsOfDegree

NCPTermsOfDegree[p,deg] gives all terms of the NCPolynomial p of degree deg.

The degree deg is a list with the degree of each symbol.

For example:

12.3.3.2 NCPTermsOfTotalDegree

NCPTermsOfDegree [p,deg] gives all terms of the NCPolynomial p of total degree deg.

The degree deg is the total degree.

For example:

12.3.3.3 NCPTermsToNC

 ${\tt NCPTermsToNC~gives~a~nc~expression~corresponding~to~terms~produced~by~NCPTermsOfDegree~or~NCTermsOfTotalDegree.}$

For example:

```
terms = <|{x,x}->{{1,a,b,c}}, {x**x}->{{-1,a,b}}|>
NCPTermsToNC[terms]
returns
```

 $See \ also: \ {\tt NCPTermsOfDegree}, {\tt NCPTermsOfTotalDegree}.$

12.3.4 Utilities

a**x**b**c-a**x**b

12.3.4.1 NCPDegree

NCPDegree[p] gives the degree of the NCPolynomial p.

See also: NCPMonomialDegree.

12.3.4.2 NCPMonomialDegree

NCPMonomialDegree[p] gives the degree of each monomial in the NCPolynomial p.

See also: NCDegree.

12.3.4.3 NCPCoefficients

NCPCoefficients[p, m] gives all coefficients of the NCPolynomial p in the monomial m.

For example:

```
exp = a**x**b - 2 x**y**c**x + a**c + d**x
p = NCToNCPolynomial[exp, {x, y}]
NCPCoefficients[p, {x}]
returns
{{1, d, 1}, {1, a, b}}
and
NCPCoefficients[p, {x**y, x}]
returns
{{-2, 1, c, 1}}
See also: NCPTermsToNC.
```

12.3.4.4 NCPLinearQ

NCPLinearQ[p] gives True if the NCPolynomial p is linear.

See also: NCPQuadraticQ.

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12.3.4.5 NCPQuadraticQ

NCPQuadraticQ[p] gives True if the NCPolynomial p is quadratic.

See also: NCPLinearQ.

12.3.4.6 NCPCompatibleQ

 ${\tt NCPCompatibleQ[p1,p2,...]}$ returns ${\it True}$ if the polynomials ${\tt p1,p2,...}$ have the same variables and dimensions.

See also: NCPSameVariablesQ, NCPMatrixQ.

12.3.4.7 NCPSameVariablesQ

NCPSameVariablesQ[p1,p2,...] returns True if the polynomials p1,p2,... have the same variables.

See also: NCPCompatibleQ, NCPMatrixQ.

12.3.4.8 NCPMatrixQ

NCMatrixQ[p] returns True if the polynomial p is a matrix polynomial.

See also: NCPCompatibleQ.

12.3.4.9 NCPNormalize

NCPNormalizes[p] gives a normalized version of NCPolynomial p where all factors that have free commutative products are collected in the scalar.

This function is intended to be used mostly by developers.

See also: NCPolynomial

12.3.5 Operations on NC polynomials

12.3.5.1 NCPPlus

NCPPlus[p1,p2,...] gives the sum of the nc polynomials p1,p2,...

12.3.5.2 NCPTimes

NCPTimes[s,p] gives the product of a commutative s times the nc polynomial p.

12.3.5.3 NCPDot

NCPDot[p1,p2,...] gives the product of the nc polynomials p1,p2,...

12.3.5.4 NCPSort

NCPSort[p] gives a list of elements of the NCPolynomial p in which monomials are sorted first according to their degree then by Mathematica's implicit ordering.

For example

```
NCPSort[NCToNCPolynomial[c + x**x - 2 y, {x,y}]]
will produce the list
{c, -2 y, x**x}
```

See also: NCPDecompose, NCCompose, NCCompose.

12.3.5.5 NCPDecompose

NCPDecompose[p] gives an association of elements of the NCPolynomial p in which elements of the same order are collected together.

For example

```
NCPDecompose [NCToNCPolynomial [a**x**b+c+d**x**e+a**x**e**x**b+a**x**y, {x,y}]] will produce the Association
<|{1,0}->a**x**b + d**x**e, {1,1}->a**x**y, {2,0}->a**x**e**x**b, {0,0}->c|>
See also: NCPSort, NCDecompose, NCCompose.
```

12.4 NCSylvester

NCSylvester is a package that provides functionality to handle linear polynomials in NC variables.

Members are:

- NCPolynomialToNCSylvester
- NCSylvesterToNCPolynomial

12.4.1 NCPolynomialToNCSylvester

NCPolynomialToNCSylvester[p] gives an expanded representation for the linear NCPolynomial p.

NCPolynomialToNCSylvester returns a list with two elements:

- the first is a the independent term;
- the second is an association where each key is one of the variables and each value is a list with three elements:
- the first element is a list of left NC symbols;
- the second element is a list of right NC symbols;
- the third element is a numeric SparseArray.

Example:

```
p = NCToNCPolynomial[2 + a**x**b + c**x**d + y, {x,y}];
{p0,sylv} = NCPolynomialToNCSylvester[p,x]
```

produces

See also: NCSylvesterToNCPolynomial, NCPolynomial.

12.4.2 NCSylvesterToNCPolynomial

NCSylvesterToNCPolynomial[rep] takes the list rep produced by NCPolynomialToNCSylvester and converts it back to an NCPolynomial.

NCSylvesterToNCPolynomial[rep,options] uses options.

The following options can be given: * Collect (*True*): controls whether the coefficients of the resulting NCPolynomial are collected to produce the minimal possible number of terms.

See also: NCPolynomialToNCSylvester, NCPolynomial.

12.5 NCQuadratic

NCQuadratic is a package that provides functionality to handle quadratic polynomials in NC variables.

Members are:

- NCQuadraticMakeSymmetric
- NCMatrixOfQuadratic
- NCToNCQuadratic
- NCQuadraticToNC
- NCPToNCQuadratic
- NCQuadraticToNCPolynomial

12.5.1 NCToNCQuadratic

NCToNCQuadratic[p, vars] is shorthand for NCPToNCQuadratic[NCToNCPolynomial[p, vars]]

See also: NCToNCQuadratic, NCToNCPolynomial.

12.5.2 NCQuadraticToNC

NCQuadraticToNC[const, lin, left, middle, right] is shorthand for NCPolynomialToNC[NCQuadraticToNCPolynomial[const, lin, left, middle, right]] See also: NCQuadraticToNCPolynomial, NCPolynomialToNC.

12.5.3 NCPToNCQuadratic

 ${\tt NCPToNCQuadratic[p]}\ \ {\tt gives}\ \ {\tt an}\ \ {\tt expanded}\ \ {\tt representation}\ \ {\tt for}\ \ {\tt the}\ \ {\tt quadratic}\ \ {\tt NCPolynomial}\ \ {\tt p}.$

NCPToNCQuadratic returns a list with four elements:

- the first element is the independent term;
- the second represents the linear part as in NCSylvester;
- the third element is a list of left NC symbols;
- the fourth element is a numeric SparseArray;
- the fifth element is a list of right NC symbols.

Example:

```
exp = d + x + x**x + x**a**x + x**e**x + x**b**y**d + d**y**c**y**d;
vars = {x,y};
p = NCToNCPolynomial[exp, vars];
{p0,sylv,left,middle,right} = NCPToNCQuadratic[p];
produces
p0 = d
sylv = <|x->{{1},{1},SparseArray[{{1}}]}, y->{{},{}},{}}|>
left = {x,d**y}
middle = SparseArray[{{1+a+e,b},{0,c}}]
right = {x,y**d}
See also: NCSylvester,NCQuadraticToNCPolynomial,NCPolynomial.
```

12.5.4 NCQuadraticMakeSymmetric

NCQuadraticMakeSymmetric[{p0, sylv, left, middle, right}] takes the output of NCPToNCQuadratic and produces, if possible, an equivalent symmetric representation in which Map[tp, left] = right and middle is a symmetric matrix.

See also: NCPToNCQuadratic.

12.5.5 NCMatrixOfQuadratic

NCMatrixOfQuadratic[p, vars] gives a factorization of the symmetric quadratic function p in noncommutative variables vars and their transposes.

NCMatrixOfQuadratic checks for symmetry and automatically sets variables to be symmetric if possible.

Internally it uses NCPToNCQuadratic and NCQuadraticMakeSymmetric.

It returns a list of three elements:

- the first is the left border row vector;
- the second is the middle matrix;
- the third is the right border column vector.

For example:

```
expr = x**y**x + z**x**x*z;
{left,middle,right}=NCMatrixOfQuadratics[expr, {x}];
returns:
left={x, z**x}
middle=SparseArray[{{y,0},{0,1}}]
right={x,x**z}
The answer from NCMatrixOfQuadratics always satisfies p = NCDot[left,middle,right].
```

See also: NCPToNCQuadratic, NCQuadraticMakeSymmetric.

12.5.6 NCQuadraticToNCPolynomial

NCQuadraticToNCPolynomial[rep] takes the list rep produced by NCPToNCQuadratic and converts it back to an NCPolynomial.

NCQuadraticToNCPolynomial[rep,options] uses options.

The following options can be given:

• Collect (True): controls whether the coefficients of the resulting NCPolynomial are collected to produce the minimal possible number of terms.

See also: NCPToNCQuadratic, NCPolynomial.

Chapter 13

Algorithms

13.1 NCConvexity

NCConvexity is a package that provides functionality to determine whether a rational or polynomial noncommutative function is convex.

Members are:

- NCIndependent
- $\bullet \quad {\bf NCConvexityRegion} \\$

13.1.1 NCIndependent

NCIndependent [list] attempts to determine whether the nc entries of list are independent.

Entries of NCIndependent can be no polynomials or no rationals.

For example:

```
NCIndependent[{x,y,z}]
return True while

NCIndependent[{x,0,z}]
NCIndependent[{x,y,x}]
NCIndependent[{x,y,x+y}]
NCIndependent[{x,y,A x + B y}]
NCIndependent[{inv[1+x]**inv[x], inv[x], inv[1+x]}]
all return False.
See also: NCConvexity.
```

13.1.2 NCConvexityRegion

NCConvexityRegion[expr,vars] is a function which can be used to determine whether the nc rational expr is convex in vars or not.

```
For example:
```

```
d = NCConvexityRegion[x**x**x, {x}];
```

returns

```
d = \{2 x, -2 inv[x]\}
```

from which we conclude that $\mathbf{x}**\mathbf{x}**\mathbf{x}$ is not convex in \mathbf{x} because $x \succ 0$ and $-x^{-1} \succ 0$ cannot simultaneously hold.

NCConvexityRegion works by factoring the NCHessian, essentially calling:

```
hes = NCHessian[expr, {x, h}];
```

then

```
{lt, mq, rt} = NCMatrixOfQuadratic[hes, {h}]
```

to decompose the Hessian into a product of a left row vector, lt, times a middle matrix, mq, times a right column vector, rt. The middle matrix, mq, is factored using the NCLDLDecomposition:

```
{ldl, p, s, rank} = NCLDLDecomposition[mq];
{lf, d, rt} = GetLDUMatrices[ldl, s];
```

from which the output of NCConvexityRegion is the a list with the block-diagonal entries of the matrix d.

See also: NCHessian, NCMatrixOfQuadratic, NCLDLDecomposition.

13.2 NCSDP

NCSDP is a package that allows the symbolic manipulation and numeric solution of semidefinite programs.

Members are:

- NCSDP
- NCSDPForm
- NCSDPDual
- NCSDPDualForm

13.2.1 NCSDP

NCSDP[inequalities,vars,obj,data] converts the list of NC polynomials and NC matrices of polynomials inequalities that are linear in the unknowns listed in vars into the semidefinite program with linear objective obj. The semidefinite program (SDP) should be given in the following canonical form:

```
max <obj, vars> s.t. inequalities <= 0.
```

NCSDP uses the user supplied rules in data to set up the problem data.

NCSDP[constraints, vars, data] converts problem into a feasibility semidefinite program.

See also: NCSDPForm, NCSDPDual.

13.2.2 NCSDPForm

NCSDPForm[[inequalities,vars,obj] prints out a pretty formatted version of the SDP expressed by the list of NC polynomials and NC matrices of polynomials inequalities that are linear in the unknowns listed in vars.

See also: NCSDP, NCSDPDualForm.

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13.2.3 NCSDPDual

{dInequalities, dVars, dObj} = NCSDPDual[inequalities,vars,obj] calculates the symbolic dual of the SDP expressed by the list of NC polynomials and NC matrices of polynomials inequalities that are linear in the unknowns listed in vars with linear objective obj into a dual semidefinite in the following canonical form:

```
max <dObj, dVars> s.t. dInequalities == 0, dVars >= 0.
```

See also: NCSDPDualForm, NCSDP.

13.2.4 NCSDPDualForm

NCSDPForm[[dInequalities,dVars,dObj] prints out a pretty formatted version of the dual SDP expressed by the list of NC polynomials and NC matrices of polynomials dInequalities that are linear in the unknowns listed in dVars with linear objective dObj.

See also: NCSDPDual, NCSDPForm.

13.3 SDP

SDP is a package that provides algorithms for the numeric solution of semidefinite programs.

Members are:

- SDPMatrices
- SDPSolve
- SDPEval
- SDPInner

The following members are not supposed to be called directly by users:

- SDPCheckDimensions
- SDPScale
- SDPFunctions
- SDPPrimalEval
- SDPDualEval
- $\bullet \quad {\bf SDPSylvesterEval}$
- $\bullet \quad SDPSylvester Diagonal Eval\\$

- 13.3.1 SDPMatrices
- 13.3.2 SDPSolve
- 13.3.3 SDPEval
- 13.3.4 SDPInner
- 13.3.5 SDPCheckDimensions
- 13.3.6 SDPDualEval
- 13.3.7 SDPFunctions
- 13.3.8 SDPPrimalEval
- 13.3.9 SDPScale
- 13.3.10 SDPSylvesterDiagonalEval
- 13.3.11 SDPSylvesterEval

13.4 NCGBX

Members are:

- SetMonomialOrder
- SetKnowns
- SetUnknowns
- $\bullet \quad Clear Monomial Order\\$
- GetMonomialOrder
- PrintMonomialOrder
- NCMakeGB
- NCReduce
- NCProcess

13.4.1 SetMonomialOrder

SetMonomialOrder[var1, var2, ...] sets the current monomial order.

For example

SetMonomialOrder[a,b,c]

sets the lex order $a \ll b \ll c$.

If one uses a list of variables rather than a single variable as one of the arguments, then multigraded lex order is used. For example

SetMonomialOrder[{a,b,c}]

sets the graded lex order a < b < c.

Another example:

```
SetMonomialOrder[{{a, b}, {c}}] or  SetMonomialOrder[{a, b}, c] \\ set the multigraded lex order <math>a < b \ll c.  Finally  SetMonomialOrder[{a,b}, {c}, {d}] \\ or \\ SetMonomialOrder[{a,b}, c, d] \\ is equivalent to the following two commands <math display="block"> SetKnowns[a,b] \\ SetUnknowns[c,d] \\ There is also an older syntax which is still supported: \\ SetMonomialOrder[{a, b, c}, n] \\ sets the order of monomials to be <math>a < b < c and assigns them grading level n.  SetMonomialOrder[{a, b, c}, 1]
```

is equivalent to SetMonomialOrder[{a, b, c}]. When using this older syntax the user is responsible for calling ClearMonomialOrder to make sure that the current order is empty before starting.

SetKnowns [var1, var2, ...] records the variables var1, var2, ... to be corresponding to known quantities. SetUnknowns and Setknowns prescribe a monomial order with the knowns at the bottom and the

See also: ClearMonomialOrder, GetMonomialOrder, PrintMonomialOrder, SetKnowns, SetUnknowns.

13.4.2 SetKnowns

unknowns at the top.

SetKnowns[{a},{b}]

result both in the order a < b.

Successive calls to SetUnknowns and SetKnowns overwrite the previous knowns and unknowns. For example

SetKnowns [a,b]
SetUnknowns [c,d]
SetKnowns [c,d]
SetUnknowns [a,b]

results in an ordering $c < d \ll a \ll b$.

See also: SetUnknowns, SetMonomialOrder.

13.4.3 SetUnknowns

SetUnknowns[var1, var2, ...] records the variables var1, var2, ... to be corresponding to unknown quantities.

SetUnknowns and SetKnowns prescribe a monomial order with the knowns at the bottom and the unknowns at the top.

For example

SetKnowns[a,b] SetUnknowns[c,d]

is equivalent to

SetMonomialOrder[{a,b}, {c}, {d}]

which corresponds to the order $a < b \ll c \ll d$ and

SetKnowns[a,b]
SetUnknowns[{c,d}]

is equivalent to

SetMonomialOrder[{a,b}, {c, d}]

which corresponds to the order $a < b \ll c < d$.

Note that SetKnowns flattens grading so that

SetKnowns[a,b]

and

SetKnowns[{a},{b}]

result both in the order a < b.

Successive calls to SetUnknowns and SetKnowns overwrite the previous knowns and unknowns. For example

SetKnowns[a,b]
SetUnknowns[c,d]
SetKnowns[c,d]

SetUnknowns[a,b]

results in an ordering $c < d \ll a \ll b$.

See also: SetKnowns, SetMonomialOrder.

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13.4.4 ClearMonomialOrder

ClearMonomialOrder[] clear the current monomial ordering.

It is only necessary to use ClearMonomialOrder if using the indexed version of SetMonomialOrder.

See also: SetKnowns, SetUnknowns, SetMonomialOrder, ClearMonomialOrder, PrintMonomialOrder.

13.4.5 GetMonomialOrder

GetMonomialOrder[] returns the current monomial ordering in the form of a list.

For example

```
SetMonomialOrder[{a,b}, {c}, {d}]
order = GetMonomialOrder[]
returns
order = {{a,b},{c},{d}}
```

See also: SetKnowns, SetUnknowns, SetMonomialOrder, ClearMonomialOrder, PrintMonomialOrder.

13.4.6 PrintMonomialOrder

PrintMonomialOrder[] prints the current monomial ordering.

For example

```
SetMonomialOrder[{a,b}, {c}, {d}] PrintMonomialOrder[] print a < b \ll c \ll d.
```

See also: SetKnowns, SetUnknowns, SetMonomialOrder, ClearMonomialOrder, PrintMonomialOrder.

13.4.7 NCMakeGB

NCMakeGB[{poly1, poly2, ...}, k] attempts to produces a nc Gröbner Basis (GB) associated with the list of nc polynomials {poly1, poly2, ...}. The GB algorithm proceeds through at most k iterations until a Gröbner basis is found for the given list of polynomials with respect to the order imposed by SetMonomialOrder.

If NCMakeGB terminates before finding a GB the message NCMakeGB::Interrupted is issued.

The output of NCMakeGB is a list of rules with left side of the rule being the *leading* monomial of the polynomials in the GB.

For example:

```
SetMonomialOrder[x];
gb = NCMakeGB[{x^2 - 1, x^3 - 1}, 20]
returns
gb = {x -> 1}
```

that corresponds to the polynomial x-1, which is the nc Gröbner basis for the ideal generated by x^2-1 and x^3-1 .

NCMakeGB[{poly1, poly2, ...}, k, options] uses options.

The following options can be given:

- SimplifyObstructions (True): control whether obstructions are simplified before being added to the list of active obstructions;
- SortObstructions (False): control whether obstructions are sorted before being processed;
- SortBasis (False): control whether initial basis is sorted before initiating algorithm;
- VerboseLevel (1): control level of verbosity from 0 (no messages) to 5 (very verbose);
- PrintBasis (False): if True prints current basis at each major iteration:
- PrintObstructions (False): if True prints current list of obstructions at each major iteration;
- PrintSPolynomials (False): if True prints every S-polynomial formed at each minor iteration.
- ReturnRules (True): if True rules representing relations in which the left-hand side is the leading monomial are returned instead of polynomials. Use False for backward compatibility. Can be set globally as SetOptions[NCMakeGB, ReturnRules -> False].

 ${\tt NCMakeGB\ makes\ use\ of\ the\ algorithm\ NCPolyGroebner\ implemented\ in\ NCPolyGroeber.}$

See also: ClearMonomialOrder, GetMonomialOrder, PrintMonomialOrder, SetKnowns, SetUnknowns, NCPolyGroebner.

13.4.8 NCReduce

NCAutomaticOrder[aMonomialOrder, aListOfPolynomials]

This command assists the user in specifying a monomial order. It inserts all of the indeterminants found in aListOfPolynomials into the monomial order. If x is an indeterminant found in aMonomialOrder then any indeterminant whose symbolic representation is a function of x will appear next to x. For example, NCAutomaticOrder[{{a},{b}},{ aInv[a]tp[a] + tp[b]}] would set the order to be $a < tp[a] < Inv[a] \ll b < tp[b].}$ {A list of indeterminants which specifies the general order. A list of polynomials which will make up the input to the Gröbner basis command.} {If tp[Inv[a]] is found after Inv[a] NCAutomaticOrder[] would generate the order a < tp[Inv[a]] < Inv[a]. If the variable is self-adjoint (the input contains the relation \$ tp[Inv[a]] == Inv[a]\$) we would have the rule, $Inv[a] \rightarrow tp[Inv[a]]$, when the user would probably prefer $tp[Inv[a]] \rightarrow Inv[a]$.}

13.4.9 NCProcess

13.5 NCPolyGroebner

Members are:

• NCPolyGroebner

13.5.1 NCPolyGroebner

NCPolyGroebner[G] computes the noncommutative Groebner basis of the list of NCPoly polynomials G. NCPolyGroebner[G, options] uses options.

The following options can be given:

• SimplifyObstructions (True) whether to simplify obstructions before constructions S-polynomials;

- SortObstructions (False) whether to sort obstructions using Mora's SUGAR ranking;
- SortBasis (False) whether to sort basis before starting algorithm;
- Labels ({}) list of labels to use in verbose printing;
- VerboseLevel (1): function used to decide if a pivot is zero;
- PrintBasis (False): function used to divide a vector by an entry;
- PrintObstructions (False);
- PrintSPolynomials (False);

The algorithm is based on T. Mora, "An introduction to commutative and noncommutative Groebner Bases," *Theoretical Computer Science*, v. 134, pp. 131-173, 2000.

See also: NCPoly.

Chapter 14

Work in Progress

Sections in this chapter describe experimental packages which are still under development.

14.1 NCRational

This package contains functionality to convert an nc rational expression into a descriptor representation.

For example the rational

```
exp = 1 + inv[1 + x]
```

in variables x and y can be converted into an NCPolynomial using

```
p = NCToNCPolynomial[exp, {x,y}]
```

which returns

```
p = NCPolynomial[a**c, <|\{x\}->\{\{1,a,b\}\},\{x**y,x\}->\{\{2,1,c,1\}\}|>, \{x,y\}]
```

Members are:

- NCRational
- NCToNCRational
- NCRationalToNC
- NCRationalToCanonical
- CanonicalToNCRational
- NCROrder
- NCRLinearQ
- NCRStrictlyProperQ
- NCRPlus
- NCRTimes
- NCRTranspose
- NCRInverse
- NCRControllableSubspace
- $\bullet \quad NCR Controllable Realization \\$

- NCRObservableRealization
- NCRMinimalRealization

14.1.1 State-space realizations for NC rationals

14.1.1.1 NCRational

NCRational::usage

14.1.1.2 NCToNCRational

NCToNCRational::usage

14.1.1.3 NCRationalToNC

NCRational To NC:: usage

14.1.1.4 NCRationalToCanonical

NCRational To Canonical :: usage

14.1.1.5 CanonicalToNCRational

 ${\bf Canonical To NCRational :: usage}$

14.1.2 Utilities

14.1.2.1 NCROrder

NCROrder::usage

14.1.2.2 NCRLinearQ

NCRLinearQ::usage

$14.1.2.3 \quad NCRStrictly ProperQ$

NCRStrictly Proper Q:: usage

14.1.3 Operations on NC rationals

14.1.3.1 NCRPlus

NCRPlus::usage

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14.1.3.2 NCRTimes

NCRTimes::usage

14.1.3.3 NCRTranspose

NCRTranspose::usage

14.1.3.4 NCRInverse

NCRInverse::usage

14.1.4 Minimal realizations

14.1.4.1 NCRControllableRealization

NCRControllableRealization::usage

14.1.4.2 NCRControllableSubspace

NCRControllableSubspace::usage

14.1.4.3 NCRObservableRealization

NCRObservable Realization :: usage

14.1.4.4 NCRMinimalRealization

NCRMinimalRealization::usage

14.2 NCRealization

WARNING: OBSOLETE PACKAGE WILL BE REPLACED BY NCRational

The package **NCRealization** implements an algorithm due to N. Slinglend for producing minimal realizations of nc rational functions in many nc variables. See "Toward Making LMIs Automatically".

It actually computes formulas similar to those used in the paper "Noncommutative Convexity Arises From Linear Matrix Inequalities" by J William Helton, Scott A. McCullough, and Victor Vinnikov. In particular, there are functions for calculating (symmetric) minimal descriptor realizations of nc (symmetric) rational functions, and determinantal representations of polynomials.

Members are:

- Drivers:
 - NCDescriptorRealization
 - NCMatrixDescriptorRealization
 - NCMinimalDescriptorRealization
 - NCDeterminantalRepresentationReciprocal
 - $-\ {\it NCSymmetrize} Minimal Descriptor Realization$

- NCSymmetricDescriptorRealization
- $-\ NC Symmetric Determinantal Representation Direct$
- NCSymmetricDeterminantalRepresentationReciprocal
- NonCommutativeLift
- Auxiliary:
 - PinnedQ
 - PinningSpace
 - TestDescriptorRealization
 - SignatureOfAffineTerm

14.2.1 NCDescriptorRealization

NCDescriptorRealization[RationalExpression,UnknownVariables] returns a list of 3 matrices $\{C,G,B\}$ such that $CG^{-1}B$ is the given RationalExpression. i.e. NCDot[C,NCInverse[G],B] === RationalExpression.

C and B do not contain any UnknownsVariables and G has linear entries in the UnknownVariables.

14.2.2 NCDeterminantalRepresentationReciprocal

NCDeterminantalRepresentationReciprocal[Polynomial, Unknowns] returns a linear pencil matrix whose determinant equals Constant * CommuteEverything[Polynomial]. This uses the reciprocal algorithm: find a minimal descriptor realization of inv[Polynomial], so Polynomial must be nonzero at the origin.

14.2.3 NCMatrixDescriptorRealization

NCMatrixDescriptorRealization[RationalMatrix,UnknownVariables] is similar to NCDescriptorRealization except it takes a *Matrix* with rational function entries and returns a matrix of lists of the vectors/matrix {C,G,B}. A different {C,G,B} for each entry.

14.2.4 NCMinimalDescriptorRealization

NCMinimalDescriptorRealization[RationalFunction,UnknownVariables] returns {C,G,B} where NCDot[C,NCInverse[G],B] == RationalFunction, G is linear in the UnknownVariables, and the realization is minimal (may be pinned).

14.2.5 NCSymmetricDescriptorRealization

NCSymmetricDescriptorRealization[RationalSymmetricFunction, Unknowns] combines two steps: NCSymmetrizeMinimalDescriptorRealization[NCMinimalDescriptorRealization[RationalSymmetricFunction, Unknowns]].

14.2.6 NCSymmetricDeterminantalRepresentationDirect

NCSymmetricDeterminantalRepresentationDirect[SymmetricPolynomial,Unknowns] returns a linear pencil matrix whose determinant equals Constant * CommuteEverything[SymmetricPolynomial]. This uses the direct algorithm: Find a realization of 1 - NCSymmetricPolynomial,...

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14.2.7 NCSymmetricDeterminantalRepresentationReciprocal

NCSymmetricDeterminantalRepresentationReciprocal [SymmetricPolynomial,Unknowns] returns a linear pencil matrix whose determinant equals Constant * CommuteEverything [NCSymmetricPolynomial]. This uses the reciprocal algorithm: find a symmetric minimal descriptor realization of inv [NCSymmetricPolynomial], so NCSymmetricPolynomial must be nonzero at the origin.

14.2.8 NCSymmetrizeMinimalDescriptorRealization

NCSymmetrizeMinimalDescriptorRealization[{C,G,B},Unknowns] symmetrizes the minimal realization {C,G,B} (such as output from NCMinimalRealization) and outputs {Ctilda,Gtilda} corresponding to the realization {Ctilda, Gtilda,Transpose[Ctilda]}.

WARNING: May produces errors if the realization doesn't correspond to a symmetric rational function.

14.2.9 NonCommutativeLift

NonCommutativeLift[Rational] returns a noncommutative symmetric lift of Rational.

14.2.10 SignatureOfAffineTerm

SignatureOfAffineTerm[Pencil,Unknowns] returns a list of the number of positive, negative and zero eigenvalues in the affine part of Pencil.

14.2.11 TestDescriptorRealization

TestDescriptorRealization[Rat,{C,G,B},Unknowns] checks if Rat equals $CG^{-1}B$ by substituting random 2-by-2 matrices in for the unknowns. TestDescriptorRealization[Rat,{C,G,B},Unknowns,NumberOfTests] can be used to specify the NumberOfTests, the default being 5.

14.2.12 PinnedQ

PinnedQ[Pencil_,Unknowns_] is True or False.

14.2.13 PinningSpace

PinningSpace[Pencil_,Unknowns_] returns a matrix whose columns span the pinning space of Pencil. Generally, either an empty matrix or a d-by-1 matrix (vector).

References

- [1] Juan F. Camino et al. "Matrix Inequalities: a Symbolic Procedure to Determine Convexity Automatically". In: Integral Equation and Operator Theory 46.4 (2003), pp. 399–454.
- [2] Mauricio C. de Oliveira. "Simplification of symbolic polynomials on non-commutative variables". In: Linear Algebra and its Applications 437.7 (2012), pp. 1734–1748. ISSN: 0024-3795. DOI: 10.1016/j.laa. 2012.05.015.