The NCAlgebra Suite

John W. Helton

Mauricio C. de Oliveira

September, 2016

Contents

Ι	User Guide	9
1	Changes in Version 5.0	11
2	Introduction 2.1 Running NCAlgebra	13 13 13 14
3	Most Basic Commands 3.1 To Commute Or Not To Commute? 3.2 Transposes and Adjoints 3.3 Inverses 3.4 Expand and Collect 3.5 Replace 3.6 Rationals and Simplification 3.7 Calculus 3.8 Matrices	15 16 16 17 17 17 18 18
4 11	Things you can do with NCAlgebra and NCGB 4.1 Noncommutative Inequalities 4.2 Linear Systems and Control 4.3 Semidefinite Programming 4.4 NonCommutative Groebner Bases 4.5 Groups 4.6 NCGBX	19 19 19 19 20 20
5	Introduction	23
6	NonCommutativeMultiply 6.1 aj 6.2 co 6.3 Id 6.4 inv 6.5 rt 6.6 tp 6.7 CommutativeQ 6.8 NonCommutativeQ 6.9 SetCommutative	25 25 26 26 26 26 26 26 26 26
	6.10 Set Non Commutative	26

	6.11	Commutative	27
	6.12	CommuteEverything	27
	6.13	BeginCommuteEverything	27
	6.14	EndCommuteEverything	27
	6.15	$\label{lem:expandNonCommutativeMultiply} \ \dots $	27
_	.		
7			29
	7.1		29
	7.0		29
	7.2	v	30
	7.3	V	30
	7.4	Θ	30
	7.5	\odot	30
	7.6	O V	30
	7.7	•	31
	7.8	*	31
	7.9	NCTermsOfDegree	31
8	NCS	$\operatorname{SimplifyRational}$	33
0	8.1		34
	8.2		34
	8.3	- v	34
	8.4	1 0	34
	8.5	- v	35
	0.0	1101 regimping (tailonaighigher ass	55
9	NCI		37
	9.1	NCDirectionalD	37
	9.2	NCGrad	37
	9.3	NCHessian	38
	9.4	DirectionalD	39
10	NICI		
10		1	41
		1	41
		1	41
		1	42
		1 1	42
			42
	10.6	NCMakeRuleSelfAdjoint	42
11	NCS	$\operatorname{SelfAdjoint}$	43
		· · · · · · · · · · · · · · · · · · ·	43
		v ·	43
		·	44
		·	44
			44
		·	
12		1	47
		1	47
	12.2	NCSetOutput	47
12	NCI	Polynomial	49
τŋ		$ar{ar{ar{ar{ar{ar{ar{ar{ar{ar{$	49 49
		· · · · · · · · · · · · · · · · · · ·	50
			50
			50

13.5 NCPCoefficients	
13.6 NCPTermsOfDegree	
13.7 NCPTermsOfTotalDegree	
13.8 NCPTermsToNC	
13.9 NCPPlus	
13.10NCPSort	
13.11NCPDecompose	
13.12NCPDegree	
13.13NCPMonomialDegree	
13.14NCPLinearQ	
13.15NCPQuadraticQ	
13.16NCPCompatibleQ	
13.17NCPSameVariablesQ	
13.18NCPMatrixQ	
13.19NCPNormalize	 54
4.3700.1	
14 NCSylvester	55
14.1 NCPolynomialToNCSylvester	
14.2 NCSylvesterToNCPolynomial	 55
15 NCQuadratic	57
15.1 NCQuadratic	
15.2 NCQuadraticMakeSymmetric	
15.3 NCMatrixOfQuadratic	
15.4 NCQuadraticToNCPolynomial	
19.4 NOQuadratic forvor orynomial	 90
16 NCConvexity	59
16.1 NCConvexityRegion	 59
17 NCRealization	61
17.1 NCDescriptorRealization	
17.2 NCDeterminantalRepresentationReciprocal	
17.3 NCMatrixDescriptorRealization	
17.4 NCMinimalDescriptorRealization	
17.5 NCSymmetricDescriptorRealization	
17.6 NCSymmetricDeterminantalRepresentationDirect	
17.7 NCSymmetricDeterminantalRepresentationReciprocal	
17.8 NCSymmetrizeMinimalDescriptorRealization	 62
17.9 NonCommutativeLift	63
17.10SignatureOfAffineTerm	63
17.11TestDescriptorRealization	63
$17.12 Pinned Q \dots $	63
17.13PinningSpace	 63
18 NCMatMult	65
18.1 tpMat	65
18.2 ajMat	65
18.3 coMat	65
18.4 MatMult	65
18.4.1 Notes	66
18.4.1 Notes	66
18.6 NCMatrixExpand	66
10.0 1.0mammapand	 00
19 NCMatrixDecompositions	67
19.1 NCLDLDecomposition	68

			68
	19.3	NCLowerTriangularSolve	68
	19.4	NCLUCompletePivoting	68
	19.5		68
	19.6		68
			68
		8	68
		<u>.</u>	68
	19.10	NCRightDivide	68
	19.11	NCUpperTriangularSolve	68
		••	
20	Matı	rixDecompositions	69
			69
		1	70
		±	70
			71
			71
	20.6	LUInverse	71
	20.7	GetLUMatrices	72
	20.8	GetLDUMatrices	72
			72
			72
		8	
	20.11	LUCompletePivoting	73
0.1	NICIT	T. • 1	
21	NCU		75
		V	75
	21.2	NCGrabFunctions	75
	21.3	NCGrabSymbols	76
	21.4	NCGrabIndeterminants	76
			76
			76
			77
		•	
	21.8	NCToExpression	77
00	NICHT		70
22	NCT		79
			79
			79
	22.3	NCTestSummarize	79
23	NCS		81
	23.1	NCSDP	82
	23.2	NCSDPForm	82
	23.3	NCSDPDual	83
			83
	20.1	TOODI Dumi oim.	00
24	SDP		85
4-1			87
			87
			87
	24.4	SDPInner	87
	24.5	SDPCheckDimensions	87
	24.6	SDPDualEval	87
	24.7	SDPFunctions	87
			87
	_		97 97

CONTENTS	7

24.10SDPSylvesterDiago	onalEval	 	 	 	 	 						87
24.11SDPSylvesterEval		 	 	 	 	 						87

Part I User Guide

Changes in Version 5.0

- 1. Completely rewritten core handling of noncommutative expressions with significant speed gains.
- 2. Commands Transform, Substitute, SubstituteSymmetric, etc, have been replaced by the much more reliable commands in the new package NCReplace.
- 3. Modified behavior of CommuteEverything (see important notes in CommuteEverything).
- 4. Improvements and consolidation of NC calculus in the package NCDiff.
- 5. Added a complete set of linear algebra solvers in the new package MatrixDecomposition and their noncommutative versions in the new package NCMatrixDecomposition.
- 6. New algorithms for representing and operating with NC polynomials (NCPolynomial) and NC linear polynomials (NCSylvester).
- 7. General improvements on the Semidefinite Programming package NCSDP.
- 8. New algorithms for simplification of noncommutative rationals (NCSimplifyRational).

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.

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.

Just type

<< NCAlgebra`
to load NCAlgebra, or
```

<< NCGB`

to load NCAlgebra and NCGB.

2.2 Now what?

Basic documentation is found in the project wiki:

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

Extensive documentation is found in the directory DOCUMENTATION.

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

Type

<< NCTEST

to test NCAlgebra. Type

<< NCGBTEST

to test NCGB.

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

Most Basic Commands

First you must load in NCAlgebra with the following command

```
In[1]:= <<NC`
In[2]:= <<NCAlgebra`</pre>
```

3.1 To Commute Or Not To Commute?

In NCAlgebra, the operator ** denotes noncommutative multiplication.

At present, single-letter lower case variables are non-commutative by default and all others are commutative by default.

We consider non-commutative lower case variables in the following examples:

```
In[3]:= a**b-b**a
Out[3]= a**b-b**a
In[4]:= A**B-B**A
Out[4]= 0
In[5]:= A**b-b**A
Out[5]= 0
```

CommuteEverything temporarily makes all noncommutative symbols appearing in a given expression to behave as if they were commutative and returns the resulting commutative expression:

```
In[6]:= CommuteEverything[a**b-b**a]
Out[6]= 0
In[7]:= EndCommuteEverything[]
In[8]:= a**b-b**a
Out[8]= a**b-b**a
```

EndCommuteEverything restores the original noncommutative behavior.

 ${\tt SetNonCommutative} \ \ {\tt makes} \ \ {\tt symbols} \ \ {\tt behave} \ \ {\tt permanently} \ \ {\tt as} \ \ {\tt noncommutative} :$

```
In[9]:= SetNonCommutative[A,B]
In[10]:= A**B-B**A
Out[10]= A**B-B**A
In[11]:= SetNonCommutative[A]; SetCommutative[B];
In[12]:= A**B-B**A
Out[12]= 0
```

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

```
In[13]:= SNC[A];
In[14]:= A**a-a**A
Out[14]= -a**A+A**a
SetCommutative makes symbols permanently behave as commutative:
In[15]:= SetCommutative[v];
In[16]:= v**b
Out[16]= b v
```

3.2 Transposes and Adjoints

```
\verb|tp[x]| denotes the transpose of symbol x|
```

aj[x] denotes the adjoint of symbol x

The properties of transposes and adjoints that everyone uses constantly are built-in:

```
In[17] := tp[a**b]
Out[17] = tp[b] **tp[a]
In[18] := tp[5]
Out[18] = 5
In[19] := tp[2+3I]
                     (* I is the imaginary unit *)
Out[19] = 2+3 I
In[20] := tp[a]
Out[20] = tp[a]
In[21] := tp[a+b]
Out[21] = tp[a]+tp[b]
In[22] := tp[6x]
Out[22] = 6 tp[x]
In[23]:= tp[tp[a]]
Out[23] = a
In[24] := aj[5]
Out[24] = 5
In[25] := aj[2+3I]
Out[25] = 2-3 I
In[26] := aj[a]
Out[26] = aj[a]
In[27] := aj[a+b]
Out[27] = aj[a]+aj[b]
In[28] := aj[6x]
Out[28] = 6 aj[x]
In[29]:= aj[aj[a]]
Out[29] = a
```

3.3 Inverses

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].

```
In[30]:= Id
Out[30]= 1
```

```
In[31]:= inv[a**b]
Out[31]= inv[a**b]
In[32]:= inv[a]**a
Out[32]= 1
In[33]:= a**inv[a]
Out[33]= 1
In[34]:= a**b**inv[b]
Out[34]= a
```

3.4 Expand and Collect

One can collect noncommutative terms involving same powers of a symbol using NCCollect. NCExpand expand noncommutative products.

```
In[35]:= NCExpand[(a+b)**x]
Out[35]= a**x+b**x
In[36]:= NCCollect[a**x+b**x,x]
Out[36]= (a+b)**x
In[37]:= NCCollect[tp[x]**a**x+tp[x]**b**x+z,{x,tp[x]}]
Out[37]= z+tp[x]**(a+b)**x
```

3.5 Replace

The Mathematica substitute commands, e.g. Replace, ReplaceAll (/.) and ReplaceRepeated (//.), are not reliable in NCAlgebra, so you must use our NC versions of these commands:

```
In[38]:= NCReplace[x**a**b,a**b->c]
Out[38]= x**a**b
In[39]:= NCReplaceAll[tp[b**a]+b**a,b**a->p]
Out[39]= p+tp[a]**tp[b]
```

USe NCMakeRuleSymmetric and NCMakeRuleSelfAdjoint to automatically create symmetric and self adjoint versions of your rules:

```
In[40]:= NCReplaceAll[tp[a**b]+w+a**b,a**b->c]
Out[40]= c+w+tp[b]**tp[a]
In[41]:= NCReplaceAll[tp[a**b]+w+a**b,NCMakeRuleSymmetric[a**b->c]]
Out[41]= c+w+tp[c]
```

3.6 Rationals and Simplification

NCSimplifyRational attempts to simplify noncommutative rationals.

NCSR is the alias for NCSimplifyRational.

```
In[46]:= f3=a**inv[1-a];
In[47]:= NCSR[f3]
Out[47]= -1+inv[1-a]
In[48]:= f4=inv[1-b**a]**inv[a];
In[49]:= NCSR[f4]
Out[49]= inv[a]+b**inv[1-b**a]
```

3.7 Calculus

One can calculate directional derivatives with DirectionalD and noncommutative gradients with NCGrad.

```
In[50]:= DirectionalD[x**x,x,h]
Out[50]= h**x+x**h
In[51]:= NCGrad[tp[x]**x+tp[x]**A**x+m**x,x]
Out[51]= m+tp[x]**A+tp[x]**tp[A]+2 tp[x]
```

3.8 Matrices

NCAlgebra has many algorithms that handle matrices with noncommutative entries.

```
In[52]:= m1={{a,b},{c,d}}
Out[52]= {{a,b},{c,d}}
In[53]:= m2={{d,2},{e,3}}
Out[53]= {{d,2},{e,3}}
In[54]:= MatMult[m1,m2]
Out[54]= {{a**d+b**e,2 a+3 b},{c**d+d**e,2 c+3 d}}
```

Things you can do with NCAlgebra and NCGB

In this page you will find some things that you can do with NCAlgebra and NCGB.

4.1 Noncommutative Inequalities

Is a given noncommutative function *convex*? You type in a function of noncommutative variables; the command NCConvexityRegion[Function, ListOfVariables] tells you where the (symbolic) Function is *convex* in the Variables. This corresponds to papers of *Camino*, *Helton and Skelton*.

4.2 Linear Systems and Control

NCAlgebra integrates with *Mathematica*'s control toolbox (version 8.0 and above) to work on noncommutative block systems, just as a human would do...

Look for NCControl.nb in the NC/DEMOS subdirectory.

4.3 Semidefinite Programming

NCAlgebra now comes with a numerical solver that can compute the solution to semidefinite programs, aka linear matrix inequalities.

Look for demos in the NC/NCSDP/DEMOS subdirectory.

You can also find examples of systems and control linear matrix inequalities problems being manipulated and numerically solved by NCAlgebra on the UCSD course webpage.

Look for the .nb files, starting with the file sat5.nb at Lecture 8.

4.4 NonCommutative Groebner Bases

NCGB Computes NonCommutative Groebner Bases and has extensive sorting and display features and algorithms for automatically discarding *redundant* polynomials, as well as *kludgy* methods for suggesting

changes of variables (which work better than one would expect).

NCGB runs in conjunction with NCAlgebra.

4.5 Groups

You can compute a complete list of rewrite rules for Groups using NCGB. See demos at http://math.ucsd.edu/~ncalg.

4.6 NCGBX

NCGBX is a 100% Mathematica version of our NC Groebner Basis Algorithm and does not require C/C++ code compilation.

Look for demos in the NC/NCPoly/DEMOS subdirectory of the most current distributions.

IMPORTANT: Do not load NCGB and NCGBX simultaneously.

Part II Reference Manual

Introduction

Each following chapter describes a ${\tt Package}$ inside ${\it NCAlgebra}.$

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

NonCommutativeMultiply

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

Members are:

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

6.1 aj

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

See also: tp, co.

6.2 co

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

See also: aj.

6.3 Id

Id is noncommutative multiplicative identity. Actually Id is now set equal 1.

6.4 inv

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

6.5 rt

rt[expr] is the root of expression expr.

6.6 tp

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

See also: aj, co.

6.7 CommutativeQ

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

See also: SetCommutative, SetNonCommutative.

6.8 NonCommutativeQ

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

See also: CommutativeQ.

6.9 SetCommutative

 ${\tt SetCommutative[a,b,c,...]} \ \ {\tt sets} \ \ {\tt all} \ \ {\tt the} \ \ {\tt Symbols} \ \ {\tt a,b,c,...} \ \ {\tt to} \ \ {\tt be} \ \ {\tt commutative}.$

 $See \ also: \ Set Non Commutative Q, \ Non Commutative Q.$

6.10 SetNonCommutative

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

See also: SetCommutative, CommutativeQ, NonCommutativeQ.

6.11. COMMUTATIVE 27

6.11 Commutative

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

See also: CommuteEverything, CommutativeQ, SetCommutative, SetNonCommutative.

6.12 CommuteEverything

CommuteEverything[expr] is an alias for BeginCommuteEverything.

See also: BeginCommuteEverything, Commutative.

6.13 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.

6.14 EndCommuteEverything

EndCommuteEverything[expr] restores noncommutative behaviour to symbols affected by BeginCommuteEverything. See also: BeginCommuteEverything, Commutative.

6.15 ExpandNonCommutativeMultiply

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

For example

ExpandNonCommutativeMultiply[a**(b+c)]

returns

a**b+a**c.

Its aliases are NCE, and NCExpand.

NCCollect

Members are:

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

7.1 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.

7.1.1 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, NCStrongCollectSymmetric, NCStrongCollectSymmetric, NCStrongCollectSelfAdjoint, NCRationalToNCPolynomial.

7.2 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.

See also: NCCollect, NCStrongCollect, NCCollectSymmetric, NCStrongCollectSymmetric, NCStrongColl

7.3 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.

7.4 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.

 $See \ also: \ NCCollect Symmetric, \ NCCollect Self Adjoint, \ NCStrong Collect Symmetric, \ NCStrong Collect Self Adjoint.$

7.5 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.

 $See \ also: \ NCCollect, \ NCStrongCollect, \ NCCollectSymmetric, \ NCCollectSelfAdjoint, \ NCStrongCollectSymmetric.$

7.6 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.

7.7. NCCOMPOSE 31

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

7.7 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.

7.8 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.

7.9 NCTermsOfDegree

NCTermsOfDegree[expr,vars,indices] returns an expression such that each term has the right number of factors of the variables in vars.

For example,

NCTermsOfDegree[$x**y**x + x**w,\{x,y\},\{2,1\}$]

returns x**y**x and

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

return x**w. It returns 0 otherwise.

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

See also: NCDecompose, NCPDecompose.

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.

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
	inv[a] - K b $inv[1 + K a b]inv[a]$ - K $inv[1 + K a]inv[b]$ - K $inv[1 + K a b]$ a inv[a] - K $inv[1 + K a]a inv[1 + K b a]$

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.

Members are:

- NCNormalizeInverse
- NCSimplifyRational
- $\bullet \ \ NCS implify Rational Single Pass$
- NCPreSimplifyRational
- NCPreSimplifyRationalSinglePass

8.1 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.

8.2 NCSimplifyRational

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

See also: NCNormalizeInverse, NCSimplifyRationalSinglePass.

8.3 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.

8.4 NCPreSimplifyRational

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

 $See \ also: \ NCNormalize Inverse, \ NCPre Simplify Rational Single Pass.$

$\bf 8.5 \quad NCPre Simplify Rational Single Pass$

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

 $See \ also: \ NCNormalize Inverse, \ NCPre Simplify Rational.$

NCDiff

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

Members are:

- NCDirectionalD
- NCGrad
- NCHessian

Members being deprecated:

• DirectionalD

9.1 NCDirectionalD

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

```
For example, if:
```

```
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.

See also: NCGrad, NCHessian.

9.2 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.

38 CHAPTER 9. NCDIFF

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:

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
```

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.

 $\{a**x**b + b**x**a + c**y**d, d**x**c\}$

9.3 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.

9.4. DIRECTIONALD 39

9.4 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

40 CHAPTER 9. NCDIFF

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
- $\bullet \ \ NCReplaceRepeated$
- NCMakeRuleSymmetric
- NCMakeRuleSelfAdjoint

10.1 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.

10.2 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.

10.3 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.

10.4 NCReplaceRepeated

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

See also: NCReplace, NCReplaceAll, NCReplaceList.

10.5 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.

10.6 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.

NCSelfAdjoint

Members are:

- NCSymmetricQ
- NCSymmetricTest
- NCSymmetricPart
- NCSelfAdjointQ
- NCSelfAdjointTest

11.1 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.

11.2 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.

11.3 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.

11.4 NCSelfAdjointQ

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

See also: NCSymmetricQ, NCSelfAdjointTest.

11.5 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.

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
- NCOutputFunction

12.1 NCOutputFunction

NCOutputFunction[exp] returns a formatted version of the expression expr which will be displayed to the screen.

See also: NCSetOutput.

12.2 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:

- Dot: If True x**y is displayed as x.y;
- tp: If True tp[x] is displayed as x with a superscript 'T';
- inv: If *True* inv[x] is displayed as x with a superscript '-1';
- aj: If True aj [x] is displayed as x with a superscript '*';
- rt: If True rt[x] is displayed as x with a superscript '1/2';
- Array: If *True* matrices are displayed using MatrixForm;
- All: Set all available options to True or False.

See also: NCOutputFunciton.

NCPolynomial

This package contains functionality to convert an nc polynomial expression into an expanded efficient representation for an nc polynomial which 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:

- NCPolynomial
- NCToNCPolynomial
- NCPolynomialToNC
- NCRationalToNCPolynomial
- NCPCoefficients
- NCPTermsOfDegree
- NCPTermsOfTotalDegree
- NCPTermsToNC
- NCPSort
- NCPDecompose
- NCPDegree
- NCPMonomialDegree
- NCPCompatibleQ
- NCPSameVariablesQ
- NCPMatrixQ
- NCPLinearQ
- NCPQuadraticQ
- NCPNormalize

13.1 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, \ldots, monN\} \rightarrow \{scalar, term1, \ldots, termN+1\}
where:
```

- mon1, ..., monN: are nc monomials in vars;
- scalar: contains all commutative coefficients; and
- term1, ..., termN+1: are no 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 x and 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.

13.2 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.
```

13.3 NCPolynomialToNC

 $\label{localization} {\tt NCPolynomialToNC[p]} \ \ converts \ the \ \ NCPolynomial \ p \ back \ into \ a \ regular \ nc \ polynomial.$

See also: NCPolynomial, NCToNCPolynomial.

13.4 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:

```
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.
```

13.5 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.
```

13.6 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:

and

NCPTermsOfDegree[p, {2,0}]

returns

 $<|\{x,x\}->\{\{1,a,b,c\}\}, \{x**x\}->\{\{-1,a,b\}\}|>$

See also: NCPTermsOfTotalDegree,NCPTermsToNC.

13.7 NCPTermsOfTotalDegree

NCPTermsOfDegree[p,deg] gives all terms of the NCPolynomial p of total degree deg.

The degree deg is the total degree.

For example:

returns

```
\langle |\{x,y\}-\rangle \{\{2,a,b,c\}\}, \{x,x\}-\rangle \{\{1,a,b,c\}\}, \{x**x\}-\rangle \{\{-1,a,b\}\} | \rangle
```

See also: NCPTermsOfDegree,NCPTermsToNC.

13.8 NCPTermsToNC

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

a**x**b**c-a**x**b

 $See \ also: \ {\tt NCPTermsOfDegree}, {\tt NCPTermsOfTotalDegree}.$

13.9 NCPPlus

NCPPlus[p1,p2,...] gives the sum of the nc polynomials p1,p2,....

13.10 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[NCPolynomial[c + x**x - 2 y, {x,y}]]
```

will produce the list

$$\{c, -2 y, x**x\}$$

See also: NCPDecompose, NCDecompose, NCCompose.

13.11 NCPDecompose

NCPDecompose[p] gives an association of elements of the NCPolynomial p in which elements of the same order are collected together.

For example

 $\label{eq:ncpdecompose} \begin{tabular}{ll} NCPDecompose [NCPolynomial [a**x**b+c+d**x**e+a**x**e+a**x**b+a**x**y, $\{x,y\}]] \end{tabular}$

will produce the Association

 $<|\{1,0\}->a**x**b + d**x**e, \{1,1\}->a**x**y, \{2,0\}->a**x**e**x**b, \{0,0\}->c|>a**x**e**x**b, \{0,0\}->c|>a**x**b, {0,0}->c|>a**x**b, {0,0}->c|>a**x**b, {0,0}->c|>a**x**b, {0,0}->c|>a**x**b, {0,0}->c|>a**x**b, {0,0}->c|>a**x*b, {0,0}->c|>a**x$

See also: NCPSort, NCDecompose, NCCompose.

13.12 NCPDegree

NCPDegree[p] gives the degree of the NCPolynomial p.

See also: NCPMonomialDegree.

13.13 NCPMonomialDegree

NCPDegree[p] gives the degree of each monomial in the NCPolynomial p.

See also: NCDegree.

13.14 NCPLinearQ

NCPLinearQ[p] gives True if the NCPolynomial p is linear.

See also: NCPQuadraticQ.

13.15 NCPQuadraticQ

NCPQuadraticQ[p] gives True if the NCPolynomial p is quadratic.

See also: NCPLinearQ.

13.16 NCPCompatibleQ

 ${\tt NCPCompatibleQ[p1,p2,...]}$ returns ${\it True}$ if the polynomials ${\tt p1,p2,...}$ have the same variables and dimensions.

See also: NCPSameVariablesQ, NCPMatrixQ.

13.17 NCPSameVariablesQ

NCPSameVariablesQ[p1,p2,...] returns True if the polynomials p1,p2,... have the same variables.

See also: NCPCompatibleQ, NCPMatrixQ.

13.18 NCPMatrixQ

NCMatrixQ[p] returns True if the polynomial p is a matrix polynomial.

See also: NCPCompatibleQ.

13.19 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

NCSylvester

NCSylvester is a package that provides functionality to handle linear polynomials in NC variables.

Members are:

- NCPolynomialToNCSylvester
- NCSylvesterToNCPolynomial

14.1 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:

14.2 NCSylvesterToNCPolynomial

NCSylvesterToNCPolynomial[rep] takes the list rep produced by NCPolynomialToNCSylvester and converts it back to an NCPolynomial.

 ${\tt NCSylvesterToNCPolynomial[rep, options]}\ uses\ {\tt options}.$

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.

NCQuadratic

NCQuadratic is a package that provides functionality to handle quadratic polynomials in NC variables.

Members are:

- $\bullet \quad NCQuadratic Make Symmetric\\$
- NCMatrixOfQuadratic
- NCQuadratic
- NCQuadraticToNCPolynomial

15.1 NCQuadratic

NCQuadratic[p] gives an expanded representation for the quadratic NCPolynomial p.

NCQuadratic 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} = NCQuadratic[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}
```

 $See \ also: \ NCSylvester, NCQuadratic ToNCPolynomial, NCPolynomial.$

15.2 NCQuadraticMakeSymmetric

NCQuadraticMakeSymmetric[{p0, sylv, left, middle, right}] takes the output of NCQuadratic and produces, if possible, an equivalent symmetric representation in which Map[tp, left] = right and middle is a symmetric matrix.

See also: NCQuadratic.

15.3 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 NCQuadratic 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 = MatMult[left,middle,right].
```

15.4 NCQuadraticToNCPolynomial

See also: NCQuadratic, NCQuadraticMakeSymmetric.

NCQuadraticToNCPolynomial[rep] takes the list rep produced by NCQuadratic 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: NCQuadratic, NCPolynomial.

NCConvexity

NCConvexity is a package that provides functionality to determine whether a rational or polynomial noncommutative function is convex.

Members are:

• NCConvexityRegion

16.1 NCConvexityRegion

NCConvexityRegion is a function which can be used to determine whether a noncommutative function is convex or not.

See also: NCMatrixOfQuadratics.

NCRealization

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
 - $\ {\bf NCMinimal Descriptor Realization}$
 - $\ {\bf NCDeterminantal Representation Reciprocal}$
 - NCSymmetrizeMinimalDescriptorRealization
 - NCSymmetricDescriptorRealization
 - NCSymmetricDeterminantalRepresentationDirect
 - NCSymmetricDeterminantalRepresentationReciprocal
 - NonCommutativeLift
- Auxiliary:
 - PinnedQ
 - PinningSpace
 - $\ {\it Test Descriptor Realization}$
 - SignatureOfAffineTerm

17.1 NCDescriptorRealization

NCDescriptorRealization[RationalExpression,UnknownVariables] returns a list of 3 matrices $\{C,G,B\}$ such that $CG^{-1}B$ is the given RationalExpression. i.e. MatMult[C,NCInverse[G],B] === RationalExpression.

C and B do not contain any UnknownsVariables and G has linear entries in the UnknownVariables.

17.2 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.

17.3 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.

17.4 NCMinimalDescriptorRealization

NCMinimalDescriptorRealization[RationalFunction,UnknownVariables] returns {C,G,B} where MatMult[C,NCInverse[G],B] == RationalFunction, G is linear in the UnknownVariables, and the realization is minimal (may be pinned).

17.5 NCSymmetricDescriptorRealization

NCSymmetricDescriptorRealization[RationalSymmetricFunction, Unknowns] combines two steps: NCSymmetrizeMinimalDescriptorRealization[NCMinimalDescriptorRealization[RationalSymmetricFunction, Unknowns]].

${\bf 17.6}\quad NC Symmetric Determinantal Representation Direct$

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....

17.7 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.

17.8 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.

17.9 NonCommutativeLift

NonCommutativeLift[Rational] returns a noncommutative symmetric lift of Rational.

17.10 SignatureOfAffineTerm

SignatureOfAffineTerm[Pencil,Unknowns] returns a list of the number of positive, negative and zero eigenvalues in the affine part of Pencil.

17.11 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.

17.12 PinnedQ

PinnedQ[Pencil_,Unknowns_] is True or False.

17.13 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).

NCMatMult

Members are:

- tpMat
- ajMat
- coMat
- MatMult
- NCInverse
- NCMatrixExpand

18.1 tpMat

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

See also: ajMat, coMat, MatMult.

18.2 ajMat

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

See also: tpMat, coMat, MatMult.

18.3 coMat

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

See also: tpMat, ajMat, MatMult.

18.4 MatMult

 ${\tt MatMult[mat1, mat2, \ldots]} \ \ gives the \ matrix \ multiplication \ of \ mat1, mat2, \ldots \ using \ NonCommutative Multiply \ rather \ than \ Times.$

See also: tpMat, ajMat, coMat.

18.4.1 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*.

18.5 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.

18.6 NCMatrixExpand

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

See also: NCInverse, MatMult.

${\bf NCMatrix Decompositions}$

Members are:

- Decompositions
 - $\ \ NCLUDe composition With Partial Pivoting$
 - NCLUDecompositionWithCompletePivoting
 - $\ \ NCLDLD ecomposition$
- Solvers
 - NCLowerTriangularSolve
 - $-\ {\rm NCUpper Triangular Solve}$
 - NCLUInverse
- Utilities
 - $\ {\bf NCLUComplete Pivoting}$
 - NCLUPartialPivoting
 - NCLeftDivide
 - NCRightDivide

- 19.1 NCLDLDecomposition
- 19.2 NCLeftDivide
- 19.3 NCLowerTriangularSolve
- 19.4 NCLUCompletePivoting
- $19.5 \quad NCLUDe composition With Complete Pivoting$
- 19.6 NCLUDecompositionWithPartialPivoting
- 19.7 NCLUInverse
- 19.8 NCLUPartialPivoting
- 19.9 NCMatrixDecompositions
- 19.10 NCRightDivide
- 19.11 NCUpperTriangularSolve

MatrixDecompositions

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

20.1 LUDecompositionWithPartialPivoting

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.

 $See \ also: \ LUDe composition With Partial Pivoting, \ LUDe composition With Complete Pivoting, \ Get LUM atrices, \ LUP artial Pivoting.$

20.2 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.

20.3 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 thir element is a vector specifying the size of the diagonal blocks; it can be 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.

20.4 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.

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

20.5 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.

 $See \ also: \ LUDe composition With Partial Pivoting, \ LUDe composition With Complete Pivoting, \ LDL De composition.$

20.6 LUInverse

LUInverse[a] calculates the inverse of matrix a.

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

See also: LUDecompositionWithPartialPivoting.

20.7 GetLUMatrices

 $\label{lem:compositionWithPartialPivoting} \textbf{GetLUMatrices[m]} \ extracts \ lower- \ and \ upper-triangular \ blocks \ produced \ by \ \texttt{LDUDecompositionWithPartialPivoting} \ and \ \texttt{LDUDecompositionWithCompletePivoting}.$

For example:

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

returns the lower-triangular factor 1 and upper-triangular factor u.

See also: LUDecompositionWithPartialPivoting, LUDecompositionWithCompletePivoting.

20.8 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.

20.9 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.
```

20.10 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.

20.11 LUCompletePivoting

 ${\tt LUCompletePivoting[m]}\ \ {\tt returns}\ \ {\tt the}\ \ {\tt row}\ \ {\tt and}\ \ {\tt column}\ \ {\tt index}\ \ {\tt of}\ \ {\tt the}\ \ {\tt element}\ \ {\tt with}\ \ {\tt largest}\ \ {\tt absolute}\ \ {\tt value}\ \ {\tt in}\ \ {\tt the}\ \ {\tt matrix}\ \ {\tt m}.$

 ${\tt LUCompletePivoting[v, f] \ sorts \ with \ respect \ to \ the \ function \ f \ instead \ of \ the \ absolute \ value.}$

See also: LUDecompositionWithCompletePivoting, LUPartialPivoting.

NCUtil

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

Members are:

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

21.1 NCConsistentQ

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

21.2 NCGrabFunctions

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

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]
```

```
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.
```

21.3 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.
```

21.4 NCGrabIndeterminants

NCGragIndeterminants[expr] returns a list with all Symbols and fragments of functions appearing in expr.

It is a combination of ${\tt NCGrabSymbols}$ and ${\tt NCGrabFunctions}$.

For example:

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

21.5 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
```

21.6 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];

21.7. NCREPLACEDATA 77

• Otherwise NCLeafCount[expr] is -LeafCount[expr];

NCLeafCount is Listable.

See also: LeafCount.

21.7 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.

21.8 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.

NCTest

Members are:

- NCTest
- NCTestRun
- NCTestSummarize

22.1 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

22.2 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

22.3 NCTestSummarize

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

See also: #NCTestRun

NCSDP

NCSDP is a package that allows the symbolic manipulation and numeric solution of semidefinite programs.

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

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

can be solved by defining the noncommutative expressions

```
<< NCSDP`
SNC[a, y];
obj = {-1};
ineqs = {a ** y + y ** tp[a] + 1, -y};</pre>
```

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:

$$\label{eq:starting} \begin{aligned} \max_y & < b, y > \\ \text{s.t.} & f(y) + s = 0, \quad s \succeq 0 \end{aligned}$$

Semidefinite programs can be visualized using NCSDPForm as in:

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

In order to obtaining a numerical solution to 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 a list of rules one can invoke NCSDP to produce an instance of SDPSylvester:

82 CHAPTER 23. NCSDP

```
<< SDPSylvester`
{abc, rules} = NCSDP[F, vars, obj, data];</pre>
```

It is the resulting abc and rules objects that are used for calculating the numerical solution using SDPSolve:

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

An explicit symbolic dual problem can be calculated easily using NCSDPDual:

The corresponding dual program is expressed in the *canonical form*:

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

In the case of the above problem the dual program is

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

Dual semidefinite programs can be visualized using NCSDPDualForm as in:

NCSDPDualForm[dIneqs, dVars, d0bj]

Members are:

- NCSDP
- NCSDPForm
- NCSDPDual
- NCSDPDualForm

23.1 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.

23.2 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.

23.3. NCSDPDUAL 83

23.3 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.

23.4 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.

84 CHAPTER 23. NCSDP

SDP

The package **SDP** provides a crude and highly inefficient 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:

$$\begin{aligned} & \min_{y,S} & b^T y \\ & \text{s.t.} & Ay + c = S \\ & S \succeq 0 \end{aligned}$$

where S is a symmetric positive semidefinite matrix.

For convenience, problems can be stated as:

$$\begin{aligned} & \min_{y} & \text{obj}(y), \\ & \text{s.t.} & \text{ineqs}(y) >= 0 \end{aligned}$$

where obj(y) and ineqs(y) are affine functions of the vector variable y.

Here is a simple example:

ineqs =
$$\{y0 - 2, \{\{y1, y0\}, \{y0, 1\}\}, \{\{y2, y1\}, \{y1, 1\}\}\};$$

obj = $y2;$
y = $\{y0, y1, y2\};$

The list of constraints in ineqs are 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.

```
abc = SDPMatrices[by, ineqs, y]
```

86 CHAPTER 24. 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:

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

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.

Members are:

- SDPMatrices
- SDPSolve
- SDPEval
- SDPInner

The following members are not supposed to be called directly by users:

- SDPCheckDimensions
- SDPScale
- SDPFunctions
- SDPPrimalEval
- SDPDualEval
- SDPSylvesterEval
- $\bullet \ \ SDPSylvester Diagonal Eval$

24.1. SDPMATRICES 87

- 24.1 SDPMatrices
- 24.2 SDPSolve
- 24.3 SDPEval
- 24.4 SDPInner
- 24.5 SDPCheckDimensions
- 24.6 SDPDualEval
- 24.7 SDPFunctions
- 24.8 SDPPrimalEval
- 24.9 SDPScale
- ${\bf 24.10 \quad SDPSylvester Diagonal Eval}$
- 24.11 SDPSylvesterEval