

Midterm Report: Inversion of structured matrices with standard admissibility conditions

Chao Chen
ICME, Stanford University

March 16, 2015

1 Introduction

This report summarizes the project progress and the plan for the rest of the quarter. A fast solver for weak-admissible matrices with complexity $O(n \log^2(n))$ has been implemented. The code takes a (weak) hierarchical matrix, stores it in sixteen-nary tree structure (every node has at most 16 children) and solves the linear system. The c++ code can be found at my github H-Matrix-Inverse repository. This implementation uses the Eigen Matrix library. When I first started, I have referred to the following two codes for the hierarchical tree structure: DMHM and HMat.jl. In the rest of the report, Matlab notation will be used in a couple of places for convenience.

2 Two Step Solve

First, we quickly review the algorithm to solve a 2x2 block matrix where the off-diagonal blocks are low rank. Given such a matrix A , we can factorize it by pulling out the diagonal blocks as follows.

$$A = \begin{pmatrix} D_0 & U_0 V_1^T \\ U_1 V_0^T & D_1 \end{pmatrix} = \begin{pmatrix} D_0 & \\ & D_1 \end{pmatrix} \begin{pmatrix} I & u_0 V_1^T \\ u_1 V_0^T & I \end{pmatrix}$$

where $D_0 u_0 = U_0$, $D_1 u_1 = U_1$. This factorization is useful because the second part can be inverted easily with Woodbury matrix identity.

$$\begin{pmatrix} I & u_0 V_1^T \\ u_1 V_0^T & I \end{pmatrix}^{-1} = I - \begin{pmatrix} u_0 & \\ & u_1 \end{pmatrix} \begin{pmatrix} I & V_1^T u_1 \\ V_0^T u_0 & I \end{pmatrix}^{-1} \begin{pmatrix} V_0^T & V_1^T \end{pmatrix}$$

Therefore, we have come to a recursive algorithm to solve linear systems with weak-admissibility.

Algorithm 1 solve 2 by 2 block matrix

Problem:

$$\begin{pmatrix} D_0 & U_0 V_1^T \\ U_1 V_0^T & D_1 \end{pmatrix} \begin{pmatrix} x_0 \\ x_1 \end{pmatrix} = \begin{pmatrix} b_0 \\ b_1 \end{pmatrix}$$

Algorithm:

- (1) recursively solve: $D_0[d_0, u_0] = [b_0, U_0]$ and $D_0[d_1, u_1] = [b_1, U_1]$
- (2) solve a small linear system:

$$\begin{pmatrix} I & V_1^T u_1 \\ V_0^T u_0 & I \end{pmatrix} \begin{pmatrix} \eta_0 \\ \eta_1 \end{pmatrix} = \begin{pmatrix} V_1^T d_1 \\ V_0^T d_0 \end{pmatrix}$$

- (3) return the solution of the original problem:

$$\begin{pmatrix} x_0 \\ x_1 \end{pmatrix} = \begin{pmatrix} d_0 - \eta_0 * u_0 \\ d_1 - \eta_1 * u_1 \end{pmatrix}$$

Second, for problems in two dimensions, when the problem domain is sub-divided in every dimension i.e. the domain becomes $2^2 = 4$ pieces and correspondingly, the hierarchical matrix becomes 4 by 4 blocks. As a result, the above algorithm can not be used directly. Fortunately the dense blocks only appear on the diagonal block due to weak admissibility. The other $16 - 4 = 12$ off-diagonal blocks are all low rank and thus the matrix can be view as a two level 2x2 block matrix as shown in figure (1).

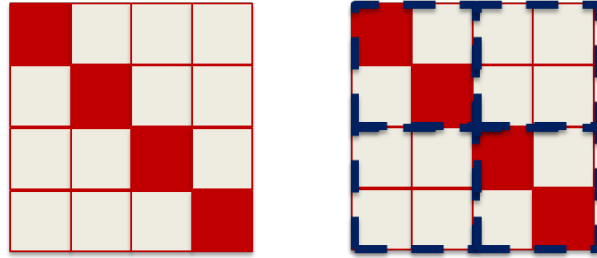


Figure 1: The 4x4 hierarchical matrix can be viewed as a 2x2 block matrix where each diagonal block is again a 2x2 block matrix

Therefore we come to the final algorithm if we apply algorithm 1 multiple times.

Algorithm 2 solve 4 by 4 block matrix

- (1) call algorithm 1 for two 2x2 diagonal blocks
 - (2) compress two off-diagonal 2x2 low rank blocks
 - (3) call algorithm 1 again to solve the 2x2 block view of the original matrix
-

Note that algorithm (1) will call algorithm (2) for solving the diagonal hierarchical blocks, so what happens here is a zig-zag order of function call, as shown in figure (2).

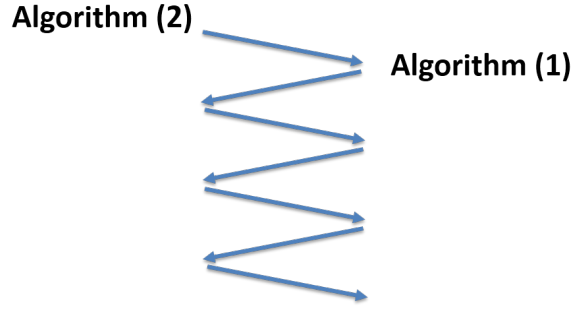


Figure 2: Zig-zag function call

3 2 by 2 Low Rank Block Compression

Now we want to address step (2) in algorithm 2 i.e. how to find the low rank representation for a 2x2 low rank blocks. The c++ code uses one of the easiest way by taking advantage of the following equality

$$\begin{pmatrix} U_0 V_0^T & U_1 V_1^T \\ U_2 V_2^T & U_3 V_3^T \end{pmatrix} = \begin{pmatrix} U_0 & U_1 \\ U_2 & U_3 \end{pmatrix} \begin{pmatrix} V_0^T \\ V_1^T \\ V_2^T \\ V_3^T \end{pmatrix} = \begin{pmatrix} U_0 & U_1 \\ U_2 & U_3 \end{pmatrix} \begin{pmatrix} V_0^T & V_1^T \\ V_2^T & V_3^T \end{pmatrix} \equiv UV^T$$

Note that all the matrices above are in fact skinny matrices, so the shape shown above is not realistic. The the big U matrix should be skinny and the big V^T matrix should be fat. Apparently, this is not an optimal representation without further compressing $[U_0, U_1]$, $[U_2, U_3]$, $[V_0^T; V_1^T]$ and $[V_2^T; V_3^T]$. To achieve a nearly optimal compression, we need fast algorithm to approximate the low rank factorization, which is on the todo list.

4 Conclusion and Future Work

I have implemented a fast solver for weak-admissible matrices, which will be used to compute the explicit inverse of such matrices. While the code works well for simple test cases, it definitely needs more furnish and optimization. One thing on the todo list is to have more tests and optimize a couple of important routines e.g. the `ComputeLowRank()` routine in `helper.cpp`. This function returns the low rank representation of a give dense/sparse matrix. When the input matrix A is sparse,

$$A = \sum_k A(i_k, j_k) e_{i_k} e_{j_k}^T$$

is a straightforward low rank factorization. But this does not apply to general matrices, where an efficient algorithm is needed for the low rank factorization.

The next step towards the final goal of this project is clear if we review the algorithm in the proposal, which is also listed below. To be brief, I will focus on algorithm 3 step (4) i.e. updating a

hierarchical matrix with a low rank matrix. For me, this involves both theoretical and programming work.

Algorithm 3 Inverse of H-matrix

Problem:

$$\begin{aligned} A^{-1} &= \begin{pmatrix} I & \bar{U}_0 V_1^T \\ \bar{U}_1 V_0^T & I \end{pmatrix}^{-1} \begin{pmatrix} D_0^{-1} & \\ & D_1^{-1} \end{pmatrix} \\ &= \begin{pmatrix} D_0^{-1} - \bar{U}_0 B_{00} V_1^T D_1^{-1} & -\bar{U}_0 B_{01} V_0^T D_0^{-1} \\ -\bar{U}_1 B_{10} V_1^T D_1^{-1} & D_1^{-1} - \bar{U}_1 B_{11} V_0^T D_0^{-1} \end{pmatrix} \end{aligned}$$

where

$$\begin{pmatrix} I & V_1^T \bar{U}_1 \\ V_0^T \bar{U}_0 & I \end{pmatrix}^{-1} = \begin{pmatrix} B_{00} & B_{01} \\ B_{10} & B_{11} \end{pmatrix}$$

Proposed algorithm:

- (1) Recursively compute D_0^{-1} and D_1^{-1}
 - (2) Compute matrix-matrix product $\bar{U}_0 = D_0^{-1} U_0$, $\bar{U}_1 = D_1^{-1} U_1$, $V_0^T D_0^{-1}$ and $V_1^T D_1^{-1}$
 - (3) Compute the inverse of a small matrix, i.e. $B_{00}, B_{01}, B_{10}, B_{11}$
 - (4) Update D_0^{-1} and D_1^{-1} by $- \bar{U}_0 B_{00} V_1^T D_1^{-1}$ and $- \bar{U}_1 B_{11} V_0^T D_0^{-1}$ respectively
-