**ECE 7650 (Advance Matrix Algorithm)**

**REPORT**

*On*

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*By*

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**PROBLEM 1**

**Question 1(i)**

This question was implemented in file named “**Q1i.m**”. Random matrices of chosen dimension were used and the following results were obtained:

**Case 1:** For randomly chosen ‘**m**’

|  |  |  |
| --- | --- | --- |
| Matrix Dimension | Size of Krylov Subspace (m) | Rank of V |
| 10x10 | 5 | 6 |
| 20x20 | 12 | 13 |
| 50x50 | 35 | 12 |
| 100x100 | 98 | 8 |
| 200x200 | 131 | 7 |
| 300x300 | 211 | 7 |
| 400x400 | 313 | 1 |

**Case 2:** For fixed ‘**m**’ for different dimensions of input matrix **A**

|  |  |  |
| --- | --- | --- |
| Matrix Dimension | Size of Krylov Subspace (m) | |
| **Rank(V) for m=5** | **Rank(V) for m=10** |
| 10x10 | 6 | 10 |
| 20x20 | 6 | 11 |
| 50x50 | 6 | 11 |
| 100x100 | 6 | 11 |
| 200x200 | 6 | 11 |
| 300x300 | 6 | 11 |
| 400x400 | 6 | 11 |

**Observation:**

As it can be observed from the tables, it is obvious that choosing **V = [r Ar A2r . . . Am-1r]** resulted in linearly dependent bases **V** such that, **V** is rank deficient. While **Case 1** presented above tends to be a generic case and not totally clear, however observing **Case 2** actually led to the conclusion that for a chosen size of Krylov subspace ‘**m**’, provided that **m < dim(A)**, **rank(V) = m+1** and for **m = dim(A)**, **rank(V)** = **m** for linearly independent bases.

**Note:** *The ranks obtained are more than ‘****m****’ since dimension of* ***V*** *is actually* ***nx(m+1)*** *but in a specific case* ***Vm*** *of dimension* ***nxm*** *can be obtained from it by just removing the last column.*

**Question 1(ii)**

Arnoldi method was implemented based on Modified Gram-Schmidt process as a function called ‘**arnoldi.m**’. The driver program for this question is named ‘**Q1ii.m**’. For the sake of clarity, ‘**Raw V**’ used to refer to the bases **V** obtained from **V = [r Ar A2r . . . Am-1r]** while the ones obtained from Arnoldi iteration is termed ‘**Arnoldi V**’.

**Case 1:** For randomly chosen ‘**m**’

|  |  |  |  |
| --- | --- | --- | --- |
| Matrix Dimension | Size of Krylov Subspace (m) | Rank of | |
| **Raw V** | **Arnoldi V** |
| 10x10 | 9 | 10 | 10 |
| 20x20 | 11 | 12 | 12 |
| 50x50 | 41 | 13 | 42 |
| 100x100 | 78 | 11 | 79 |
| 200x200 | 153 | 8 | 154 |
| 300x300 | 240 | 4 | 241 |
| 400x400 | 297 | 2 | 298 |

**Case 2:** For fixed ‘**m**’ for different dimensions of input matrix **A**

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Matrix Dimension | Rank | | | |
| **V for m=5** | | **V for m=10** | |
| **Raw V** | **Arnoldi V** | **Raw V** | **Arnoldi V** |
| 10x10 | 6 | 6 | 10 | 10 |
| 20x20 | 6 | 6 | 11 | 11 |
| 50x50 | 6 | 6 | 11 | 11 |
| 100x100 | 6 | 6 | 11 | 11 |
| 200x200 | 6 | 6 | 11 | 11 |
| 300x300 | 6 | 6 | 11 | 11 |
| 400x400 | 6 | 6 | 11 | 11 |

**Observation:**

From the table shown above for **Case 1**, it can be observed that using Arnoldi method, the bases **V** obtained are linearly independent such the rank of **V** are now **m+1** (for the reasons previously presented). If **Vm** is considered, that is **V** of dimension **nxm**, then **rank(V) = m**.

Hence forth, the table in **Case 2** perfectly confirm the assertion made in the “**Observation**” section of the previous question, that is **Question 1(i)** above for **Case 2**.

**Note:** *The ranks obtained are more than ‘****m****’ since dimension of* ***V*** *is actually* ***nx(m+1)*** *but in a specific case* ***Vm*** *of dimension* ***nxm*** *can be obtained from it by just removing the last column.*

**PROBLEM 2**

**Question 2(i)**

While it is necessary to say that Arnoldi process in itself does not directly access the entries of a given matrix but instead makes the matrix map vectors and as such reaches its conclusions from their images. However, it is important to show rigorously or partially rigorously that for **VmTAVm = Hm**, when **m=n** that the eigenvalues of **Hm = Hn**are equal to the eigenvalues of **A**.

Recall that square matrices say, A and B, are related by:

**B = T-1AT = TTAT**

where **T-1** => Non-singular matrix (that is, invertible)

The transformation represented by **T-1AT** above is known as similarity transformation or conjugation by matrix **T**.  
Suppose:

**A** = 0 0 **B** = 0 1

1 0 0 0

These two matrices are similar under transformation or conjugation by **T**, such that **T** is given by

**T** = 0 1

1 0

Since a linear transformation is the same as a matrix after a basis, says bi, is chosen; then it can be shown that:

**L**(Ʃλibi) **=** Ʃajiλibj

Now, changing the basis, changes the co-efficient of the matrix such that

**L**(Ʃγiei) **=** Ʃajiγiej

If operator **L**(V) = AV uses standard basis (Euclidean basis), then L is the matrix **TAT-1** with basis

**bi = Tei**

**Note**: *Notice how the eigenvalues are represented to depict that they are images of each other*.

**Question 2(ii)**

To proof that for the largest eigenvalue of **A** and **Hm** are (approximately) equal, a file named “**Q2ii.m**” was used. Random matrices were used as well as random initial vector and **Hm** was calculate from Arnoldi method previously implemented. The following results were obtained:

**Case 1:** For randomly chosen ‘**m**’

|  |  |  |  |
| --- | --- | --- | --- |
| Matrix Dimension | Size of Krylov Subspace (m) | Maximum Eigenvalue of | |
| **A** | **Hm** |
| 10x10 | 8 | -3.9721 | -3.9752 |
| 20x20 | 18 | -3.735+1.5751i | -3.7347+1.5762i |
| 50x50 | 33 | 8.3546 | 8.3544 |
| 100x100 | 93 | -2.03653+9.94841i | -2.03653+9.94841i |
| 200x200 | 171 | -2.82874+15.0757i | -2.82874+15.0757i |
| 300x300 | 266 | -4.39007+16.9614i | -4.39007+16.9614i |
| 400x400 | 333 | 19.5548+6.06034i | 19.5548+6.06034i |

**Case 2:** For fixed ‘**m**’ for different dimensions of input matrix **A**

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Matrix Dimension | Maximum Eigenvalue | | | |
| **m=5** | | **m=10** | |
| **A** | **Hm** | **A** | **Hm** |
| 10x10 | 2.1836+2.2106i | -0.99642+2.7697i | -2.6912 | -2.6912 |
| 20x20 | 5.1404 | 4.9816 | 4.3142+1.3456i | -4.4952 |
| 50x50 | -8.6843 | -8.8097 | -2.5343+7.2262i | -5.2299+5.1851i |
| 100x100 | -8.62056+5.87658i | -6.8939 | 9.28855+4.45615i | 8.4777+4.5603i |
| 200x200 | 15.1315+2.55873i | -7.7372 | -8.25263+12.1035i | 8.94859+10.3865i |
| 300x300 | -9.26965+15.9366i | -10.9218+7.77496i | 18.424 | -8.13645+11.1553i |
| 400x400 | -7.43289+18.9942i | -9.83433+6.59414i | 20.7206 | -10.4521+12.1804i |

**Observation:**

Though **Case 1** uses randomly chosen ‘**m**’ but it really does so such that it is very useful for arriving at a very good conclusion here. Why? Because the randomly chosen ‘**m**’s in **Case 1** above tend to be less that the dimension of a but **are not much less**, which is good for our purpose here. Therefore, from table for **Case 1**, it can be concluded that when **m < n** but not much less, that is when the value of **m** approaches the dimension **n**, then the eigenvalues of **Hm** tend to mimic eigenvalues of **A** - and in fact some cases in **Case 1** above the eigenvalue of **A** is equal to eigenvalue of **Hm** for that given precision.

Observing **Case 2** above, however, clear things up and it can be concluded that when **m<<n** then the eigenvalues (maximums are used here) of **Hm** are not in any way approximately equals to eigenvalues of **A**.

**Question 2(iii)**

Give a matrix **Anxn**, show that when **m < n, A = VmHmV**m**T** is true or false.

Recall from Arnoldi that:

**Hm = VmTAmVm** ----------------------- (i)

where **Vm** is **nxm**

**Hm** is **mxm**

A is **nxn**

As given in the question:

**A = VmHmVmT**  ------------------------ (ii)

Put (i) into (ii)

**A =** (**VmVmT)A(VmVmT)**

When **n=m**,

then **VmVmT** = **VmTVm**= Identity matrix (**I**) => unitary matrix

therefore, **A = IAI = A**

When **n < m**

A = (**VmVmT)A(VmVmT)**

**VmV**m**T** ≠ I

thus; **A** ≠ **VmVmTAmVmVmT**

Finally, it can be concluded that for the inequality n < m, statement **A = VmHmV**m**T** is not true (that is false) for given real matrix **Anxn**.

**PROBLEM 3**

**Question 3(i)**

Deriving the directional derivative of cost functional given below in terms of the arbitrary direction vector **h** using the real scalar parameter **ɛ**:

Recall that the directional derivative is given by:

Now,

since

If **h = r**, then

**Question 3(ii)**

For step length **,** direction **d**, evaluate functional

Recall, r = b - Ax

Given that, d = r

Now, derivative of the function with respect to is equal to 0

Comparing the result obtain for above with the alpha in **Minimum Residual 1-D**, shows that both has the same formulas

**Question 3(iii)**

From 3(i) above,

Such that,

Therefore:

since **r = b – Ax**

since **d =**

The derivative of the function with respect to is equal to 0

Finally, the obtained result is identical to alpha in **Residual Norm Steepest Descent** algorithm.

**PROBLEM 4**

**Question 4(i)**

Recall from Arnoldi that,

**Hm = VmTAmVm**

where **Vm** is **nxm**

**Hm** is **mxm**

A is **nxn** and symmetric

Let’s consider the (**ij**)th entry of matrix **Hm**

Recall that, orthonormal basis for

Thus;

Hence, = 0 for **i > j + 1**

Since,

Such that,

Since matrix **A** given is symmetric, then we have symmetric **Hm**, thus as a result of the reason presented/proven above.

Therefore, it can be concluded that for a symmetric matrix **A**, **Hm** produce from Arnoldi process is symmetric tridiagonal.

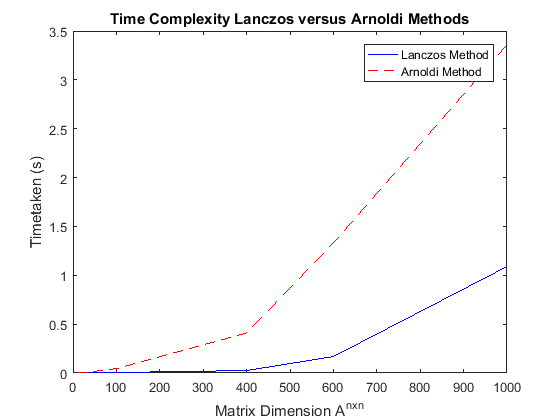
**Other Details**: For the purpose of confirmation and personal conviction, this proof was tested in file named “**Q4i.m**” for random input matrix, symmetric tridiagonal **Hm** was obtained.

**Question 4(ii)**

Lanczos method was implemented in function named “**lanczos.m**”. The driver program for this question is named “**Q4ii.m**”. The following results were obtained for different cases tested.

**Case 1:** For randomly chosen ‘**m**’

|  |  |  |  |
| --- | --- | --- | --- |
| Matrix Dimension | Size of Krylov Subspace (m) | Time taken in seconds | |
| **Arnoldi Method** | **Lanczos Method** |
| 10x10 | 8 | 0.00158832017805 | 0.00113115987732 |
| 20x20 | 11 | 0.00084607676844 | 0.000893040266430 |
| 100x100 | 76 | 0.04512201520370 | 0.004989871661235 |
| 400x400 | 210 | 0.40976936152758 | 0.025197017377595 |
| 600x600 | 490 | 1.33099212957816 | 0.168348730389529 |
| 1000x1000 | 694 | 3.36032083407172 | 1.089681569138520 |



Prove that the algorithm worked was also performed and the result obtained from the various norms were as follows:

============= A[10x10] when m = 8 ====================================

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\* Proofs of Orthogonality of Resulting Bases \*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

Norm of Km from Arnoldi: 1

Norm of Km from Lanczos: 1

Error: norm(Lanczos(Km) - Arnoldi(Km)): 2.0147e-09

Inner Product (Arnoldi): <v(m), v(m)>: 1

Inner Product (Arnoldi): <v(m), v(m-1)>: -1.5404e-15

Inner Product (Arnoldi): <v(2), v(m)>: -5.3257e-12

Inner Product (Lanczos): <v(m), v(m)>: 1

Inner Product (Lanczos): <v1(m), v1(m-1)>: -1.3878e-17

Inner Product (Lanczos): <v1(2), v1(m)>: 6.4199e-14

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============= A[20x20] when m = 11 ===============

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\* Proofs of Orthogonality of Resulting Bases \*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

Norm of Km from Arnoldi: 1

Norm of Km from Lanczos: 1

Error: norm(Lanczos(Km) - Arnoldi(Km)): 2.8877e-06

Inner Product (Arnoldi): <v(m), v(m)>: 1

Inner Product (Arnoldi): <v(m), v(m-1)>: -7.7716e-16

Inner Product (Arnoldi): <v(2), v(m)>: 1.6214e-08

Inner Product (Lanczos): <v(m), v(m)>: 1

Inner Product (Lanczos): <v1(m), v1(m-1)>: 4.3021e-16

Inner Product (Lanczos): <v1(2), v1(m)>: -1.3128e-14

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============= A[100x100] when m = 76 ===============

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\* Proofs of Orthogonality of Resulting Bases \*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

Norm of Km from Arnoldi: 1.5959

Norm of Km from Lanczos: 1.4142

Error: norm(Lanczos(Km) - Arnoldi(Km)): 2.18

Inner Product (Arnoldi): <v(m), v(m)>: 1

Inner Product (Arnoldi): <v(m), v(m-1)>: 7.9353e-15

Inner Product (Arnoldi): <v(2), v(m)>: 4.1302e-06

Inner Product (Lanczos): <v(m), v(m)>: 1

Inner Product (Lanczos): <v1(m), v1(m-1)>: 8.2391e-15

Inner Product (Lanczos): <v1(2), v1(m)>: -0.0012023

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============= A[400x400] when m = 210 ===============

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\* Proofs of Orthogonality of Resulting Bases \*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

Norm of Km from Arnoldi: 1.8428

Norm of Km from Lanczos: 1.7321

Error: norm(Lanczos(Km) - Arnoldi(Km)): 2.5176

Inner Product (Arnoldi): <v(m), v(m)>: 1

Inner Product (Arnoldi): <v(m), v(m-1)>: 6.7521e-16

Inner Product (Arnoldi): <v(2), v(m)>: 0.046588

Inner Product (Lanczos): <v(m), v(m)>: 1

Inner Product (Lanczos): <v1(m), v1(m-1)>: -2.8027e-14

Inner Product (Lanczos): <v1(2), v1(m)>: 0.012046

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============= A[600x600] when m = 490 ===============

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\* Proofs of Orthogonality of Resulting Bases \*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

Norm of Km from Arnoldi: 2.0865

Norm of Km from Lanczos: 2.4495

Error: norm(Lanczos(Km) - Arnoldi(Km)): 3.0614

Inner Product (Arnoldi): <v(m), v(m)>: 1

Inner Product (Arnoldi): <v(m), v(m-1)>: 1.1645e-13

Inner Product (Arnoldi): <v(2), v(m)>: 3.639e-08

Inner Product (Lanczos): <v(m), v(m)>: 1

Inner Product (Lanczos): <v1(m), v1(m-1)>: -2.8271e-14

Inner Product (Lanczos): <v1(2), v1(m)>: -0.022383

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============= A[1000x1000] when m = 694 ===============

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\* Proofs of Orthogonality of Resulting Bases \*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

Norm of Km from Arnoldi: 1.9411

Norm of Km from Lanczos: 2.6451

Error: norm(Lanczos(Km) - Arnoldi(Km)): 3.1447

Inner Product (Arnoldi): <v(m), v(m)>: 1

Inner Product (Arnoldi): <v(m), v(m-1)>: -1.2157e-13

Inner Product (Arnoldi): <v(2), v(m)>: -2.7093e-07

Inner Product (Lanczos): <v(m), v(m)>: 1

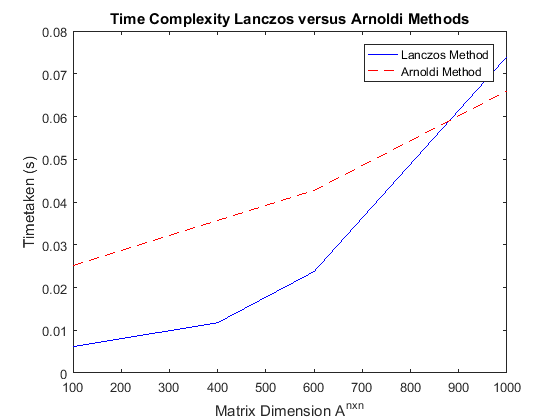
Inner Product (Lanczos): <v1(m), v1(m-1)>: -1.7757e-14

Inner Product (Lanczos): <v1(2), v1(m)>: -0.034224

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**Case 2:** For fixed ‘**m**’ and chosen to be 50, the following time complexity results were obtained:

|  |  |  |  |
| --- | --- | --- | --- |
| Matrix Dimension | Size of Krylov Subspace (m) | Time taken in seconds | |
| **Arnoldi Method** | **Lanczos Method** |
| 100x100 | 50 | 0.0251170326700840 | 0.00617166405982563 |
| 400x400 | 50 | 0.0356834528150765 | 0.0117577520041122 |
| 600x600 | 50 | 0.0427276106109621 | 0.0237334439910755 |
| 1000x1000 | 50 | 0.0659936210361248 | 0.0740232784851043 |



**Observation:**

From the foregoing, it can be observed from the results and plots that the implementation worked and the error tends to be very small. However, a close look at the results showed also that the bases produced are truly orthogonal but there seems to be loss of orthogonality when comparing says 1st and 500th vector as the error obtained, for **Case 1** for matrix dimensions [**600x600** **1000x1000]** for **m = [690 694],** clearly shown.

Moreover, comparing the complexity, it can be seen from the graphs and tables presented that in overall Lanczos method is fantastically faster than Arnoldi. However, when the m is fixed at 50 Arnoldi tends to be faster. Why? This misery was uncovered when a new test was performed and the size of Krylov subspace m = 500 and matrix dimension is 1000x1000. The time obtained was 2.6839 for Arnoldi and 0.79408 for Lanczos; this thereby led to the conclusion that, when m is chosen to m << n there is possibility that Arnoldi would be faster than Lanczos.