Package 'DyadiCpp'

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Type Package

Title Dyadic matrices and their algebra

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Description Algebra of dyadic matrices.

Depends R (>= 4.3.2), methods

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Imports Rcpp (>= 1.0.12), RcppArmadillo (>= 14.0.2)

LinkingTo Rcpp, RcppArmadillo

NeedsCompilation yes

Contents

`construct` *Construction of a* `Dyadic` *object*

Description

The function constructs a `Dyadic` object either with random entries (default) or with entries equal to one.

Usage

```
construct(height, breadth, type = "vert", distr = "nonrand", param = c(0, 1))
```

Arguments

height	positive integer, the number of dyadic levels;
breadth	positive integer, the breadth of the dyadic structure;
type	string, one of the following character strings: horiz,vert,symm, asymm, which indicates the type of dyadic matrix;
rnd	string, if it is one the strings 'binom', 'unif', 'norm' it indicate the type of the distribution used for obtaining the entries, any other string, for example 'non-rand', results in non-random 1's in all entries.
par	vector of two numeric values, these are parameters for the distributions used to generate the entries.

Details

The function constructs a generic Dyadic-object of any type and in the case of the symm type with random entries the object represents a symmetric matrix.

Value

A Dyadic-object.

References

Kos, M., Podgórski, K., Wu, H. (2024) "Sparse"

See Also

Dyadic-class for a description of the class.

Examples

```
#-------------------------------------------------------------#
#---Building 'Dyadic' objects of arbitrary types and sizes ---#
#-------------------------------------------------------------#
N=5; k=4 #the height and breadth of a dyadic matrix

#Nonrandom vertical dyadic matrix with entries equal to 1
S=construct(N,k)

S@entries[[N]] #The top level entries
S@entries[[1]] #The bottom level entries

S@type='horiz' #'S' becomes horizontaly dyadic matrix, which is the transpose of the original object

#Symmetric dyadic with entries equal to 1
SS=construct(N,k,type='symm')
SS@entries[[2]] #The second bottom level entries

SS@aentries #This list is empty whenever the type is not 'asymm'

#Asymmetric dyadic with entries equal to one
AS=construct(N,k,type='asymm')
AS@entries[[2]] #The second bottom level entries
AS@aentries[[2]] #The asymmetric version (which happens to be also symmetric in this case)
```

```
#Truly asymmetric
AS=construct(N,k,type='asymm',distr='unif')
AS@entries[[2]] #The second bottom level entries
AS@aentries[[2]] #The asymmetric (which is also symmetric in this case)
```

`dyadalg` *Efficient factorization of a positive definite symmetrically dyadic matrix.*

Description

This function implement the efficient factorization of a positive definite symmetrically dyadic matrix $\mathbf{\Sigma}$. It computes the vertically dyadic matrix $\mathbf{P}$ such that $\mathbf{P\Sigma P} = \mathbf{I}$.

Usage

```
dyadalg(D, inv = FALSE)
```

Arguments

`D`	A `Dyadic` object of type `"symm"` representing a positive definite symmetrically dyadic matrix;
`inv`	The boolean value indicate whether the inverse of $\mathbf{\Sigma}$ should be returned.

Details

This function implement the efficient factorization of a positive definite symmetrically dyadic matrix.

Value

If `inv == TRUE`, then the inverse of $\mathbf{\Sigma}$, which is a `(2^(height)-1)*breadth x (2^(height)-1)*breadth` classic matrix, is returned. Otherwise, the vertically `Dyadic` object for $\mathbf{P}$ is returned.

See Also

`Dyadic-class` for a description of the class;

Examples

```
#-------------------------------------------------------------#
#---------Inverting a PD symmetrically dyadic matrix----------#
#-------------------------------------------------------------#

N <- 4
k <- 3

# A 48x48 vertically dyadic matrix
V <- construct(N, k, type = "vert", distr = "unif")
# A 48x48 symmetrically dyadic matrix
S <- t(V) %*% V

# Find the vertically dyadic matrix that satisfies P^T S P = I
```

```
# using a dyadic factorization algorithm.
P <- dyadalg(S)
I1 <- t(P) %*% S %*% P
max(abs(I1 - diag(dim(S)[1]))) # Should be trivially small

# Obtain the inverse of S via the dyadic algorithm
iS <- dyadalg(S, inv = TRUE)
I2 <- iS %*% S
max(abs(I2 - diag(dim(S)[1]))) # Should be trivially small
```

`Dyadic-class` *The class to represent a dyadic matrix*

Description

The main class in the `Dyadic`-package used for representing three types of dyadic matrices: horizontal, vertical, symmetric, and asymmetric.

Value

running `new("Dyadic")` return an object that belongs to the class `Dyadic`, with the initialization of the default values for the fields.

Slots

`height` positive integer, the number of dyadic levels;

`breadth` positive integer, the breadth of the dyadic structure;

`type` string, one of the following character strings: `horiz`,`vert`,`symm`, `asymm` which indicates the type of dyadic matrix

- `horiz` horizontal,
- `vert` vertical,
- `symm` symmetric,
- `asymm` asymmetric,

where the last two types distinguish symmetrically dyadic matrices (they both have symmetric dyadic structure) that correspond to symmetric or not symmetric matrices.

`entries` list (of matrices); a list of the length `height` containing `(2^(l)-1)*breadth` x `2^(height-l)*breadth` matrices, where `l` is the index running through the list. Each matrix in the list includes the entries corresponding to `2^(height-l)` `(2^l-1)*breadth` x `breadth`-matrices put side by side columnwise in the `l`th level of a dyadic structure. In the 'symm'- and 'asymm'-cases, the terms below diagonal on the diagonal blocks are set to zero.

`aentries` list (of matrices); a list which is either empty if the slot `type` is not `'asymm'` or of the length `height` otherwise, in which the case it contains `(2^(l)-1)*breadth` x `2^(height-l)*breadth` matrices, where `l` is the index running through the list. Each matrix in the list includes the entries corresponding to `2^(height-l)`. `(2^l-1)*breadth` x `breadth`-matrices put side by side columnwise in the `l`th horizontal level of an asymmetric dyadic structure. The terms above and on the diagonal in the diagonal blocks are set to zero because they are accounted in the slot `entries`.

References

Kos, M., Podgórski, K., Wu, H. (2024) "Sparse"

See Also

plot,Dyadic-method for plotting methods for Dyadic-objects;

Examples

```
#-------------------------------------------------------------#
#-------Generating an object from the class 'Dyadic'--------#
#-------------------------------------------------------------#

# The most generic generation of an object of class 'Dyadic':
D <- new("Dyadic") # a generic format for 'Splinets' object
D
# The SLOTs of 'Dyadic' - the default values
D@height
D@breadth
D@type
D@entries[[1]]
D@aentries

N <- 4
k <- 3 # the height and breadth of a dyadic matrix

# The construction of a horizontally dyadic matrix with height 4 and breadth 3.

E <- list()
for (i in 1:3) {
    E[[i]] <- matrix(1, nrow = (2^(i) - 1) * 3, ncol = 2^(3 - i) * 3)
}


DD <- new("Dyadic", height = N, breadth = k, type = "horiz", entries = E)

DD

# The classic R matrix representation of DD.
as.matrix(DD)


#-------------------------------------------------------------#
#-------------Transpose of the 'Dyadic' objects-------------#
#-------------------------------------------------------------#

# Construct four types of random dyadic matrices with the same shape.
V <- construct(N, k, type = "vert", distr = "unif")
H <- construct(N, k, type = "horiz", distr = "unif")
S <- construct(N, k, type = "symm", distr = "unif")
AS <- construct(N, k, type = "asymm", distr = "unif")
as.matrix(V)
as.matrix(H)
as.matrix(S)
as.matrix(AS)

# Transpose of the dyadic object
VT <- t(V)
VT@type # should be 'horiz'
max(abs(as.matrix(VT) - t(as.matrix(V)))) # Should be 0
```

```
HT <- t(H)
HT@type # should be 'horiz'
max(abs(as.matrix(HT) - t(as.matrix(H)))) # Should be 0

ST <- t(S)
ST@type # will still be 'symm'
max(abs(as.matrix(ST) - as.matrix(S))) # Should be 0 due to symmetry

AST <- t(AST)
AST@type # will still be 'asymm'
max(abs(as.matrix(AST) - t(as.matrix(AS)))) # Should be 0


#-------------------------------------------------------------#
#-----------Multiplications of the 'Dyadic' objects-----------#
#-------------------------------------------------------------#

# Any pairs of the four types are supported.

# The multiplication of two vertically dyadic matrix,
# which will result in a vertically dyadic matrix
VV <- V %*% V
VV@type # Should be "vert"

# The multiplication of a horizontally dyadic matrix with a vertically dyadic one,
# which will result in an asymmetrically dyadic matrix
HV <- H %*% V
HV@type # Should be "asymm"

# The multiplication of a vertically dyadic matrix with a symmetrically dyadic one,
# which will result in an asymmetrically dydaic matrix
VS <- V %*% S
VS@type # Should be "asymm"

# The multiplication of a vertically dyadic matrix with a horizontally dyadic one,
# the result is no longer a dyadic object but a dense d x d matrix, where d = k * (2^N - 1)
VH <- V %*% H

# The multiplication of a symmetrically dyadic matrix with a symmetrically dyadic one,
# the result is no longer a dyadic object but a dense d x d matrix, where d = k * (2^N - 1)
SS <- S %*% S

# The multiplication of a symmetrically dyadic matrix with an asymmetrically dyadic one,
# the result is no longer a dyadic object but a dense d x d matrix, where d = k * (2^N - 1)
SAS <- S %*% AS
```

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