

# Package ‘DyadiCarma’

October 18, 2024

**Date** 2024-10-18

**Type** Package

**Title** Dyadic matrices and their algebra using RcppArmadillo

**Version** 0.0.4

**Description** Algebra and factorization of dyadic matrices.

**Depends** R (>= 4.3.0), methods

**License** GPL (>= 2)

**Encoding** UTF-8

**RoxygenNote** 7.3.2

**Imports** Rcpp (>= 1.0.12)

**LinkingTo** Rcpp, RcppArmadillo

**NeedsCompilation** yes

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---

\*,Dyadic,numeric-method  
*Scalar multiplication of dyadic objects*

---

**Description**

The scalar multiplication of a dyadic object.

**Usage**

```
## S4 method for signature 'Dyadic,numeric'
e1 * e2
## S4 method for signature 'numeric,Dyadic'
e1 * e2

## S4 method for signature 'numeric,Dyadic'
e1 * e2
```

**Arguments**

- e1                   A numeric scalar or a Dyadic-object.
- e2                   A Dyadic-object or a numeric scalar.

**Details**

The operations are performed in a way that is consistent with the dyadic structure of the matrices.

**Value**

The Dyadic-object that is the result of the operation.

**References**

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

**See Also**

[Dyadic-class](#) for the definition of the Dyadic-class; [dyadFac](#) for the dyadic decomposition of dyadic matrices;

**Examples**

```
#-----#
#----- Scalar multiplication of dyadic objects -----#
#-----#

N <- 4
k <- 3

# Construct four types of dyadic matrices with made of 1's
V <- construct(N, k, type = "vert") # vertical
```

```

mat_V <- as.matrix(V)

as.matrix(2 * V) == 2 * mat_V
as.matrix(V * 2) == 2 * mat_V
#-----#
#----- Scalar multiplication of dyadic objects -----#
#-----#

N <- 4
k <- 3

# Construct four types of dyadic matrices with made of 1's
V <- construct(N, k, type = "vert") # vertical

mat_V <- as.matrix(V)

as.matrix(2 * V) == 2 * mat_V
as.matrix(V * 2) == 2 * mat_V

```

+,Dyadic,Dyadic-method

*Addition of dyadic objects***Description**

Addition of the dyadic objects.

**Usage**

```
## S4 method for signature 'Dyadic,Dyadic'
e1 + e2
```

**Arguments**

e1	Dyadic-object.
e2	Dyadic-object.

**Details**

The operations are performed in a way that is consistent with the dyadic structure of the matrices.

**Value**

The Dyadic-object that is the result of the operation.

**References**

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

**See Also**

[Dyadic-class](#) for the definition of the Dyadic-class; [dyadFac](#) for the dyadic decomposition of dyadic matrices;

Examples

```
#-----#
#----- Algebraic operations on dyadic matrices -----#
#-----#

N <- 4
k <- 3

# Construct four types of dyadic matrices with made of 1's
V <- construct(N, k, type = "vert") # vertical
H <- construct(N, k, type = "horiz") # horizontal
S <- construct(N, k, type = "symm") # symmetric
AS <- construct(N, k, type = "asymm") # asymmetric

# Addition of dyadic matrices

HpV <- H + 2 * V # horizontal + vertical = asymmetric
HpV@type
HpAS <- 3 * t(H) - 6 * t(AS) # transpose and linear combination
```

---

-,Dyadic,Dyadic-method

*Subtraction of dyadic objects*

---

Description

The subtraction of dyadic objects.

Usage

```
## S4 method for signature 'Dyadic,Dyadic'
e1 - e2
```

Arguments

- e1                    A Dyadic-object.
- e2                    A Dyadic-object.

Details

The operations are performed in a way that is consistent with the dyadic structure of the matrices.

Value

The Dyadic-object that is the result of the subtraction.

References

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

See Also

[Dyadic-class](#) for the definition of the Dyadic-class; [dyadFac](#) for the dyadic decomposition of dyadic matrices;

Examples

```
#-----#
#----- Subtraction of dyadic objects -----#
#-----#

N <- 4
k <- 3

# Construct four types of dyadic matrices with made of 1's
V <- construct(N, k, type = "vert") # vertical
H <- construct(N, k, type = "horiz") # horizontal
S <- construct(N, k, type = "symm") # symmetric
AS <- construct(N, k, type = "asymm") # asymmetric

# Convert the dyadic matrices to matrix format
mat_V <- as.matrix(V)
mat_H <- as.matrix(H)
mat_S <- as.matrix(S)
mat_AS <- as.matrix(AS)

# Subtract two dyadic matrices

HpAS <- 3 * t(H) - 6 * t(AS) # transpose and linear combination
HpAS@type # check the type of the result
```

---

-,Dyadic-method	<i>Negation of dyadic objects</i>
-----------------	-----------------------------------

---

Description

Negates the entries and aentries of a dyadic object.

Arguments

e1                    A Dyadic-object.

Details

The negation is performed in a way that is consistent with the dyadic structure of the matrices.

Value

The Dyadic-object with negated entries and aentries.

References

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

See Also

[Dyadic-class](#) for the definition of the Dyadic-class; [dyadFac](#) for the dyadic decomposition of dyadic matrices;

## Examples

```
#-----#
#----- Negation of dyadic objects -----#
#-----#

N <- 4
k <- 3

# Construct four types of dyadic matrices with made of 1's
V <- construct(N, k, type = "vert") # vertical
NV <- -V

mat_V <- as.matrix(V)
mat_NV <- as.matrix(NV)

max(abs(mat_V + mat_NV)) == 0 # Should be 0
```

---

as.dyadic

---

*Extract a Dyadic object from a numeric matrix*


---

## Description

This function extract a Dyadic object of given height and breadth from a classic matrix. If the corresponding sub-matrix extracted is not dyadic, the returned result will be wrong.

## Usage

```
as.dyadic(mat, type, height, breadth)
```

## Arguments

mat	A dyadic matrix with the classic R matrix representation.
type	string, one of the following character strings: horiz, vert, symm, and asymm, which indicates the type of dyadic object to be extracted;
height	The height of the dyadic matrix.
breadth	The breadth of the dyadic matrix.

## Details

This function converts a dyadic matrix of the classic matrix form into the corresponding Dyadic object. If the input matrix is not dyadic it extracts the entries for the dyadic structure of the given height and breadth that fits to the upper-left hand side corner. Entries outside the fitted dyadic structure are neglected even if they are not equal to zero.

## Value

A Dyadic object of the input type, height, and breadth representing the input matrix.

## See Also

[Dyadic-class](#) for a description of the class;

**Examples**

```

#-----#
#-----Creating vertically dyadic matrices-----#
#-----#

N <- 4
k <- 3
d <- k * (2^N - 1)

mat1 <- matrix(0, nrow = d, ncol = d)
mat2 <- matrix(0, nrow = d, ncol = d)

for (i in 1:N) {
  st_col_id <- (2^(i - 1) - 1) * k + 1
  en_col_id <- (2^(i - 1) - 1) * k + k
  for (j in 1:2^(N - i)) {
    st_row_id <- st_col_id - (2^(i - 1) - 1) * k
    en_row_id <- en_col_id + (2^(i - 1) - 1) * k
    mat1[st_row_id:en_row_id, st_col_id:en_col_id] <-
      as.matrix(rnorm((2^i - 1) * k^2), ncol = k, nrow = (2^i - 1) * k)
    mat2[st_row_id:en_row_id, st_col_id:en_col_id] <-
      as.matrix(rnorm((2^i - 1) * k^2), ncol = k, nrow = (2^i - 1) * k)
    st_col_id <- st_col_id + 2^i * k
    en_col_id <- en_col_id + 2^i * k
  }
}

mat1
mat2

#-----#
#-----Creating corresponding dyadic objects-----#
#-----#

V1 <- as.dyadic(mat1, "vert", N, k) # A "vert" dyadic object
V2 <- as.dyadic(mat2, "vert", N, k) # A "vert" dyadic object

mat1S <- t(mat1) %*% mat1 # A symmetrically dyadic matrix
mat1AS <- t(mat2) %*% mat1 # An asymmetrically dyadic matrix
S <- as.dyadic(mat1S, "symm", N, k) # A "symm" dyadic object
AS <- as.dyadic(mat1AS, "asymm", N, k) # A "asymm" dyadic object

max(abs(as.matrix(S) - mat1S)) # Should be 0.
max(abs(as.matrix(AS) - mat1AS)) # Should be 0.

#-----#
#-----Creating a non-dyadic matrices-----#
#-----#

mat3 <- diag(d + 5)
mat3[1:d, 1:d] <- mat1

V3 <- as.dyadic(mat3, "vert", N, k) # Extract the upper-left dxd dyadic sub-matrix
max(abs(as.matrix(V3) - mat1)) # Should be 0.

```

---

as.matrix,Dyadic-method

*Matrix representation of dyadic objects*


---

## Description

Extracting the matrix representation of a Dyadic-object.

## Usage

```
## S4 method for signature 'Dyadic'
as.matrix(x)
```

## Arguments

x                      Dyadic-object.

## Details

The dyadic structure contains information about the type of matrix and its width and height.

## Value

The result is a  $\text{width} \times (2^{\text{height}} - 1) \times \text{width} \times (2^{\text{height}} - 1)$  matrix.

## References

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

## See Also

[Dyadic-class](#) for the definition of the Dyadic-class; [dyadFac](#) for the dyadic decomposition of dyadic matrices;

## Examples

```
#-----#
#----- Matrix representation of dyadic objects -----#
#-----#

N <- 4
k <- 3

# Construct four types of dyadic matrices with made of 1's
V <- construct(N, k, type = "vert") # vertical
H <- construct(N, k, type = "horiz") # horizontal
S <- construct(N, k, type = "symm") # symmetric
AS <- construct(N, k, type = "asymm") # asymmetric

# Convert the dyadic matrices to matrix format
mat_V <- as.matrix(V)
mat_H <- as.matrix(H)
mat_S <- as.matrix(S)
mat_AS <- as.matrix(AS)
```



---

construct	<i>Construction of a Dyadic object</i>
-----------	--

---

**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;
distr	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 'nonrand', results in non-random 1's in all entries.
param	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 <- 4
k <- 3 # 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 horizontally 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)

```

dyadFac

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

## Description

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

## Usage

```
dyadFac(S, inv = FALSE, band = FALSE)
```

## Arguments

<code>S</code>	A Dyadic object of type "symm" representing a positive definite symmetrically dyadic matrix;
<code>inv</code>	The boolean value indicating whether the inverse of $\Sigma$ should be returned.
<code>band</code>	The boolean value indicating whether the input <code>S</code> is a band matrix. If TRUE, then a optimized band-focused algorithm is called. If <code>band==TRUE</code> , but the input matrix is not a band matrix

## Details

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

**Value**

If `inv == TRUE`, then the inverse of  $\Sigma$ , which is a  $(2^{(\text{height})-1}) \times \text{breadth}$  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 45x45 vertically dyadic matrix
V <- construct(N, k, type = "vert", distr = "unif")
# A 45x45 symmetrically dyadic matrix
S <- t(V) %*% V
S@type <- "symm"
S@entries <- list() # Convert S from "asymm" to "symm"

# Check what S looks like
matS <- as.matrix(S)
matS

# Find the vertically dyadic matrix that satisfies  $P^T S P = I$ 
# using a dyadic factorization algorithm.
P <- dyadFac(S)
I1 <- as.matrix(t(P) %*% S %*% P)
I <- diag(dim(I1)[1])
max(abs(I1 - I)) # Should be trivially small

# Obtain the inverse of S via the dyadic algorithm
iS <- dyadFac(S, inv = TRUE)
I2 <- iS %*% matS
max(abs(I2 - I)) # Should be trivially small

#-----#
#-----Inverting a PD band matrix-----#
#-----#

d <- k * (2^N - 1)
half_B <- matrix(0, nrow = d, ncol = d)
for (i in 1:d) {
  half_B[i, i:min(d, (i + k - 1))] <- rnorm(min(d, (i + k - 1)) - i + 1, mean = N, sd = 1 / N)
}
matB <- t(half_B) %*% half_B # matB is a PD band matrix with half bandwidth 3.

# Convert matB into a dyadic object B
B <- as.dyadic(matB, "symm", N, k)
iB <- dyadFac(B, inv = TRUE)
I <- diag(dim(matB)[1])
```

```

max(abs(iB %*% matB - I)) # Should be trivially small

iB_band <- dyadFac(B, inv = TRUE, band = TRUE)
max(abs(iB_band %*% matB - I)) # Should be trivially small

iB <- dyadFac(B)
iB_band <- dyadFac(B, band = TRUE)

max(abs(as.matrix(iB) - as.matrix(iB_band))) # 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  $(2^{(1)}-1) \times \text{breadth} \times 2^{(\text{height}-1)} \times \text{breadth}$  matrices, where `l` is the index running through the list. Each matrix in the list includes the entries corresponding to  $2^{(\text{height}-1)} (2^{l-1}-1) \times \text{breadth} \times \text{breadth}$ -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  $(2^{(1)}-1) \times \text{breadth} \times 2^{(\text{height}-1)} \times \text{breadth}$  matrices, where `l` is the index running through the list. Each matrix in the list includes the entries corresponding to  $2^{(\text{height}-1)} (2^{l-1}-1) \times \text{breadth} \times \text{breadth}$ -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"

**Examples**

```

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

# The most generic generation of an object of class 'Dyadic':
D <- new("Dyadic") # a generic format for 'Splines' 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 1:4) {
  E[[i]] <- matrix(1, nrow = (2^(i) - 1) * 3, ncol = 2^(4 - i) * 3)
}

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

DD

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

```

t,Dyadic-method

*Construction of a Dyadic object***Description**

The Dyadic object transpose of a Dyadic object: (t(Dyadic)).

**Usage**

```
## S4 method for signature 'Dyadic'
t(x)
```

**Arguments**

x                      Dyadic-object;

**Details**

The operations are performed in a way that is consistent with the dyadic structure of the matrices.

Value

The Dyadic-object that is the result of the operation with properly defined fields.

References

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

See Also

[Dyadic-class](#) for the definition of the Dyadic-class; [dyadFac](#) for the dyadic decomposition of dyadic matrices;

Examples

```
#-----#
#-----Transpose of a dyadic object -----#
#-----#

N <- 4
k <- 3

# Construct four types of dyadic matrices with made of 1's
V <- construct(N, k, type = "vert") # vertical
H <- construct(N, k, type = "horiz") # horizontal
S <- construct(N, k, type = "symm", distr = "unif") # symmetric

V@type
H@type
t(H)@type
as.matrix(S)
as.matrix(t(S))
```

---

%*%,Dyadic,Dyadic-method
<i>Matrix multiplication of dyadic objects</i>

---

Description

The standard matrix multiplication of two Dyadic-objects.

Usage

```
## S4 method for signature 'Dyadic,Dyadic'
x %*% y
```

Arguments

- x Dyadic-object;
- y Dyadic-object;

## Details

Both orders of multiplication are implemented: (scalar \* dyadic) and (dyadic \* scalar).

## Value

Either a Dyadic-object or a regular matrix depending on the structure type of the input objects. The matrix outcome of multiplication is also reported as a message in the command line.

## References

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

## See Also

[Dyadic-class](#) for the definition of the Dyadic-class; [dyadFac](#) for the dyadic decomposition of dyadic matrices;

## Examples

```
#-----#
#----- Multiplication of dyadic matrices -----#
#-----#

N <- 4
k <- 3

# Construct four types of dyadic matrices with made of 1's
V <- construct(N, k, type = "vert") # vertical
H <- construct(N, k, type = "horiz") # horizontal
S <- construct(N, k, type = "symm") # symmetric
AS <- construct(N, k, type = "asymm") # asymmetric

# Convert the dyadic matrices to matrix format
mat_V <- as.matrix(V)
mat_H <- as.matrix(H)
mat_S <- as.matrix(S)
mat_AS <- as.matrix(AS)

# Multiplication of dyadic matrices
VV <- V %*% V # vertical * vertical = vertical
HH <- H %*% H # horizontal * horizontal = horizontal
HS <- H %*% S # horizontal * symmetric = asymmetric
HV <- H %*% V # horizontal * vertical = asymmetric
ASV <- AS %*% V # asymmetric * vertical = asymmetric

VH <- V %*% H # vertical * horizontal = non-dyadic
VS <- V %*% S # vertical * symmetric = non-dyadic
VAS <- V %*% AS # vertical * asymmetric = non-dyadic

SS <- S %*% S # symmetric * symmetric = non-dyadic
ASAS <- AS %*% AS # asymmetric * asymmetric = non-dyadic
ASH <- AS %*% H # asymmetric * horizontal = non-dyadic

dim(ASAS) # regular matrix
```

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