

CS6210 - Homework/Assignment-3

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Question-1: Chapter-4: Exercise-12

The condition number of an eigen value, λ , of a matrix A is defined as

$$s(\lambda) = \frac{1}{\mathbf{x}^T \mathbf{w}}$$

Referencing from example 4.7/4.6, let us define the two matrices as:

$$A_1 = \begin{bmatrix} 4 & 0 \\ 0 & 4 \end{bmatrix} \text{ and } A_2 = \begin{bmatrix} 4 & 1 \\ 0 & 4 \end{bmatrix}$$

Both the matrices have eigen value of 4 with algebraic multiplicity 2, that is both its eigen values are 4,4. Now first let us consider A_1 . Its eigen vectors corresponding to eigen values of 4 are $x_1 = \begin{bmatrix} 1 \\ 0 \end{bmatrix}$ and $x_2 = \begin{bmatrix} 0 \\ 1 \end{bmatrix}$. Thus the geometric multiplicity is also 2. The left eigen vectors, w^T , will be $w_1^T = [1 \ 0]$ and $w_2^T = [0 \ 1]$.

Thus, for each of the above eigen vectors for A_1 , the inner product $\frac{1}{\mathbf{x}^T \mathbf{w}}$ is 1, hence the condition number turns out to be,

$$S(\lambda = 4)_{A_1} = 1 \tag{1}$$

Let us consider A_2 for now. The eigen values for A_2 is 4 with algebraic multiplicity 2. However, it has only one right eigen vector, $x_1 = \begin{bmatrix} 0 \\ 1 \end{bmatrix}$, and only one left eigen vector, $w_1^T = [0 \ 1]$.

Thus, for the above pair of left and right eigen vector for A_2 , the inner product $\frac{1}{\mathbf{x}^T \mathbf{w}}$ is $\frac{1}{0} = \infty$. Hence the condition number turns out to be

$$S(\lambda = 4)_{A_2} = \infty \tag{2}$$

Condition numbers indicate how stable the computation is expected to be, such that lower computation numbers indicate more stability. If we refer to example-4.7, where the experiment was done with small perturbation to the matrix, A_1 came to be well-conditioned while A_2 came to be ill-conditioned. Our evaluation of the condition number also suggests that since condition number for A_1 is small it is numerically more stable and hence well conditioned while A_2 has condition number of ∞ and hence ill-conditioned.

Question-2: Chapter-5: Exercise-2

For an $n \times n$ matrix A, and a vector b, the pseudoCode for the Gauss-Jordan elimination method for Solving $Ax = b$, is as described below(Assuming no pivoting):

(a) **PseudoCode:**

```
for k=1 : n - 1
  for i=1 : n
    if (i ≠ k)
       $l_{i,k} = \frac{a_{i,k}}{a_{k,k}}$ 
      for j = k + 1 : n
         $a_{i,j} = a_{i,j} - l_{i,k}a_{k,j}$ 
      bi = bi - li,kbk
```

Since, it does the update for all rows except the row k, one **if** condition is introduced to check for $i \neq k$, and the row traversal instead of $k + 1$ to n, has been increased as 1 to n.

(b) The cost of the Gauss-Jordan algorithm in terms of operation count(or flop count) is as follows:

$$\begin{aligned}
& \sum_{k=1}^{n-1} 2(n-1)(n-k) + 2(n-1) + (n-1) \\
&= \sum_{k=1}^{n-1} 2(n-1)(n-k+1) + (n-1) \\
&= (n-1) \sum_{k=1}^{n-1} 2(n-k+1) + 1 \\
&= (n-1) \sum_{k=1}^{n-1} (2n-2k+3) \\
&= (n-1) \left(2n(n-1) - 2 \frac{n(n-1)}{2} + 3(n-1) \right) \\
&= (n-1)^2 (2n-n+3) \\
&= (n-1)^2 (n+3) \\
&= n^3 - 2n^2 + n + 3n^2 - 6n + 3 \\
&= n^3 + O(n^2)
\end{aligned}$$

(Proved).

Question-3: Chapter-5: Exercise-3

Let A and T be two non-singular, $n \times n$ matrices. Furthermore, we are given two matrices, L and U such that L is unit lower triangular and U is upper triangular and the following relation holds:

$$TA = LU \quad (3)$$

The algorithm to find the solution for $Ax = b$ is detailed below

Algorithm: :

Step-1: Perform a matvec operation to evaluate **Tb**.

Step-2: Solve for y: $Ly = Tb$; //By forward substitution

Step-3: Solve for x: $Ux = y$; //By backward substitution

Explanation: To evaluate $Ax=b$, from the given conditions, we first perform a matvec of T and b which is $O(n^2)$, since it involves a matrix-vector multiplication of $n \times n$ matrix T, and a $n \times 1$ vector b. In second step we solve for y using forward substitution since there is a lower triangular matrix. This step also involves $O(n^2)$ operations. The third step involves the evaluation of the final solution **x**, and since there is an upper triangular matrix, we use backward substitution which is again $O(n^2)$. Thus total flops required is in order of $O(n^2)$.

PseudoCode:

```

SolveForX (L, U, T, b, x)
  for i=1:n
    sum = 0
    for j=1:n

```

```

    sum += Ti,j * bj
  Gi = sum
// G is the matvec result of Tb
// Solve for Ly = G = Tb by forward substitution
for k=1:n
  yk =  $\frac{G_k - \sum_{j=1}^{k-1} L_{k,j} y_j}{L_{k,k}}$ 
// Solve for Ux = y by backward substitution
for k=1:n
  xk =  $\frac{y_k - \sum_{j=k+1}^n U_{k,j} x_j}{U_{k,k}}$ 

```

Question-4: Chapter-5: Exercise-4

To find the inverse of a matrix, A, one of the simplest mechanism to do so in linear algebra is to augment the matrix A with a identity matrix of the same size. Then perform a sequence of operations such that the region of A is replaced by an identity matrix and in that case the region of the augmented matrix where the identity matrix was initially added, contains the inverse of the matrix, A.

Suppose, we are given an $n \times n$ matrix whose matrix we need to find. Suppose by performing k number of matrix operations, each operation represented as T_1 , we can derive the identity matrix from A, which means we can write the following:

$$T_1 T_2 T_3 \dots T_k A = I$$

Multiply both sides by the inverse:

$$T_1 T_2 T_3 \dots T_k A A^{-1} = I A^{-1}$$

$$T_1 T_2 T_3 \dots T_k I = A^{-1}$$

which means the same sequence of operations, when applied on the diagonal matrix of the same size, will yield the inverse of the matrix, A.

Once, we augment A with the diagonal matrix, the size of the overall matrix becomes $n \times 2n$. Let us call this matrix B. The pseudocode for obtaining inverse from B using GaussJordan is described below:

PseudoCode:

```

for k=1 : n - 1
  for i=1 : n
    if (i ≠ k)
       $l_{i,k} = \frac{b_{i,k}}{b_{k,k}}$ 
      for j = k + 1 : 2n
         $b_{i,j} = b_{i,j} - l_{i,k} b_{k,j}$ 
      diag_temp = bk,k
    for j = k : 2n
       $b_{k,j} = \frac{b_{k,j}}{diag\_temp}$ 

```

The computation cost required for this operation in terms of floating point operations can be computed as follows:

$$\begin{aligned}
& \sum_{k=1}^{n-1} 2(2n-k)(n-1) + (n-1) + (2n-k+1) \\
&= \sum_{k=1}^{n-1} (4n-2k)(n-1) + 3n-k \\
&= \sum_{k=1}^{n-1} 4n^2 - 4n - 2nk + 2k + 3n - k \\
&= \sum_{k=1}^{n-1} 4n^2 - n - 2nk + k \\
&= 4n^2(n-1) - n(n-1) - n^2(n-1) + \frac{n(n-1)}{2} \\
&= 3n^3 + O(n^2)
\end{aligned}$$

The same task performed using LU Decomposition requires $\frac{8}{3}n^3 + O(n^2)$ operation count. Thus, in the order of n^3 , this method requires $\frac{1}{3}n^3$ more operation count.

Question-5: Chapter-5: Exercise-12

To reformat the cholesky algorithm from the naive one given with multiple for-loops, below is the psedocode for the vectorized one:

PseudoCode:

```

for k=1:n-1
     $a_{k,k} = \sqrt{a_{k,k}}$ 
     $A_{k+1:n,k} = \left( \frac{a_{k+1,k}}{a_{k,k}}, \frac{a_{k+2,k}}{a_{k,k}}, \dots, \frac{a_{n,k}}{a_{k,k}} \right)$ 
     $A_{k+1:n,k+1:n} = A_{k+1:n,k+1:n} - [A_{k+1:n,k+1:n}] * [A_{k+1:n,k+1:n}]^T$ 
     $A_{k,k+1:n} = 0$ 
 $A_{n,n} = \sqrt{A_{n,n}}$ 

```

The implemented code in Matklab is available as *Prob5_Cholesky.m* in the associated submission tar. Run in the matlab window as :

Prob5_Cholesky(n); // where n is the size of the matrix. It generates an $n \times n$ matrix and reports the result of the implemented cholesky and the matlab cholesky function to compare the output.

Question-6: Chapter-5: Exercise-20

Hessenberg Matrix: An $n \times n$ matrix A is said to be in Hessenberg or upper Hessenberg form if all its elements below the first subdiagonal are zero, such that:

$$a_{i,j} = 0, i > j + 1$$

(a) The psedoCode for LU decomposition of an upper Hessenberg Matrix,A of size $n \times n$ is as follows:

PseudoCode:

```

for k = 1:n-1
     $l_{k+1,k} = \frac{a_{k+1,k}}{a_{k,k}}$ 
    for j=k+1:n
         $a_{k+1,j} = a_{k+1,j} - l_{k+1,k} * a_{k+1,j}$ 
    
```

The upper traingular part of A will contain the U matrix formed due to the decomposition. We have not updated the zero values here.

(b) The sparsity structure of the matrix L will look as follows:

$$L = \begin{bmatrix} 1 & 0 & 0 & 0 & 0 & \dots & 0 \\ l_{2,1} & 1 & 0 & 0 & 0 & \dots & 0 \\ 0 & l_{3,1} & 1 & 0 & 0 & \dots & 0 \\ 0 & 0 & l_{4,1} & 1 & 0 & \dots & 0 \\ \dots & \dots & \dots & \dots & \dots & \dots & \dots \\ \dots & \dots & \dots & \dots & \dots & \dots & \dots \\ 0 & 0 & 0 & 0 & \dots & l_{n,n-1} & 1 \end{bmatrix}$$

Thus, L contains one subdiagonal below the main diagonal.

(c) The cost of operation for the decomposition can be evaluated as:

$$\begin{aligned}
 \sum_{k=1}^{n-1} 2(n-k) + 1 \\
 &= 2n(n-1) - n(n-1) + (n-1) \\
 &= O(n^2)
 \end{aligned}$$

To solve $Ax = b$ or $LU = b$, where $A=LU$, we solve $Ly=b$ first using forward substitution and then $Ux=y$ using backward substitution. Since L is banded, the general formula for forward substitution in this case will become:

$$\text{for } k=1:n-1 \\
 y_k = \frac{b_k - L_{k,k-1} * y_{k-1}}{L_{k,k}}$$

The cost for forward substitution will be $3n \approx O(n)$

For the backward substitution for $Ux=y$, will still be $O(n^2)$ since the upper traingle remains dense and does not have a sparsity pattern.

Therefor, **total cost of operation** = $O(n^2) + O(n) + O(n^2) \approx O(n^2)$

(d) If we enable partial pivoting for the LU decomposition of A, then we get $\mathbf{PA} = L'U'$, where L' is the corresponding lower triangular matrix and U' is the corresponding upper matrix for PA. The sparcity structure of L' will be same as L. However, since we have applied partial pivoting, we need to recober the factors of A. The permutation matrix has the following property ,

$$\begin{aligned}
 PP^T &= I \\
 \Rightarrow P^T &= P^{-1}
 \end{aligned}$$

Thus the folowing holds if we multiply $\mathbf{PA} = L'U'$ by P^T :

$$P^T P A = P^T L' U'$$

$$A = (P^T L') U'$$

Since L and L' has the same sparsity structure, the product $P^T L'$ will destroy the sparsity structure of L' , however the number zeros for every column will still remain the same.