

ECSE 343: Numerical Methods in Engineering

Assignment 3

Due Date: 23rd March 2021

Student Name: Hongtao Xu

Student ID: 260773785

Please type your answers and write your code in this .mlx script. If you choose to provide the handwritten answers, please scan your answers and include those in SINGLE pdf file.

Please submit this .mlx file along with the **PDF** copy of this file.

Note: You can write the function in the appendix section using the provided stencils.

Question 1:

a) For two given matrices $A, B \in \mathbb{R}^{N \times N}$. Is $e^A \cdot e^B = e^{A+B}$? Explain.

no !

if $A = \begin{bmatrix} 0 & 0 \\ 1 & 0 \end{bmatrix}$ and $B = \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix}$

$$e^A = I + A + \frac{(A^2)}{2!} + \frac{(A^3)}{3!} + \frac{(A^4)}{4!} + \dots = \begin{bmatrix} 1 & 0 \\ 1 & 1 \end{bmatrix}$$

$$e^B = I + B + \frac{(B^2)}{2!} + \frac{(B^3)}{3!} + \frac{(B^4)}{4!} + \dots = \begin{bmatrix} 1 & 0 \\ 0 & e \end{bmatrix}$$

$$e^A e^B = (I + A + \frac{(A^2)}{2!} + \frac{(A^3)}{3!} + \frac{(A^4)}{4!} + \dots)(I + B + \frac{(B^2)}{2!} + \frac{(B^3)}{3!} + \frac{(B^4)}{4!} + \dots) = \begin{bmatrix} 0 & 0 \\ 1 & 1 \end{bmatrix}$$

$$(A+B)^2 = \begin{bmatrix} 0 & 0 \\ 1 & 1 \end{bmatrix} = (A+B)$$

$$e^{(A+B)} = \begin{bmatrix} 1 & 0 \\ e-1 & e \end{bmatrix} \text{ not equal to } e^A e^B$$

b) Under what condition is $e^A \cdot e^B = e^{A+B}$? Elaborate.

$e^A e^B = e^{(A+B)}$ if and only if A and B are commute, $AB = BA$.

Question 2: Eigenvalues!

a) The Power Iteration method is used to compute the dominant eigen value and the eigen vector associated with the dominant eigen value of a given matrix. Any random vector x_0 can be written as the linear combination of n independent eigen vectors of a matrix $A_{n \times n}$ as

$$x_0 = c_1 v_1 + c_2 v_2 + \dots + c_n v_n \quad (1)$$

On multiplying the above with matrix A we get,

$$A x_0 = c_1 A v_1 + c_2 A v_2 + \dots + c_n A v_n \quad (2)$$

The vectors v_i 's are the eigen vectors of matrix A , therefore, $A v_i = \lambda_i v_i$. The symbol λ_i denotes the eigen value corresponding to eigen vector v_i .

$$A x_0 = c_1 \lambda_1 v_1 + c_2 \lambda_2 v_2 + \dots + c_n \lambda_n v_n \quad (3)$$

Equation (3), can be generalised to

$$A^k x_0 = c_1 \lambda_1^k v_1 + c_2 \lambda_2^k v_2 + \dots + c_n \lambda_n^k v_n \quad (4)$$

Without loss of generality (4) can be written as

$$A^k x_0 = \lambda_1^k \left(c_1 v_1 + c_2 \frac{\lambda_2^k}{\lambda_1^k} v_2 + \dots + c_n \frac{\lambda_n^k}{\lambda_1^k} v_n \right) \quad (5)$$

Assuming that $|\lambda_1| > |\lambda_2| > \dots |\lambda_n|$. As $k \rightarrow \infty$, the terms with $\frac{\lambda_j^k}{\lambda_1^k} \rightarrow 0$. Thus, as $k \rightarrow \infty$, $A^k x_0$ converges to the eigen vector v_1 corresponding to the largest eigen value. Write an iterative algorithm which computes the eigen vector and eigen value using the following recursive formula,

$$v^{(k+1)} = \frac{A v^{(k)}}{\|A v^{(k)}\|} \quad (6)$$

where $v^{(k+1)}$ is the eigen vector at $(k+1)^{\text{th}}$ iteration.

Stop the algorithm using when the $\|v^{(k+1)} - v^{(k)}\| < \epsilon_{\text{tol}}$, where ϵ_{tol} is the input tolerance value.

Write a MATLAB function power_method(A,tol) that uses power iteration algorithm to compute the dominant eigen value and the eigenvector.

Note: The stencil for this function is provided in the Appendix and you should complete it there.

Use the cell below to test the your function, you can use MATLAB's built in function, eig (see MATLAB documentation) to compare your answers.

```
M = randi(15,5)/10;
A = M'*M;
[e,v]= power_method(A,1e-4)
e = 16.1870
v = 5x1
    0.6827
    1.0000
    0.6595
    0.9393
    0.9687
```

b) The eigen vectors of the **real and symmetric** matrices are orthogonal to each other. We can use this fact along with the power iteration method to compute all the eigen values and eigen vectors. The idea is to compute the first dominant eigen vector and then project out the previous eigen vectors using the Gram-Schmidt approach. Given that we computed the first $(l-1)$ eigen vectors, v_1, v_2, \dots, v_{l-1} , we can use the power iteration algorithm to compute the l^{th} eigen vector, v_l , as following,

Step 1. Start with a arbitrary initial guess vector $v_l^{(0)}$.

Step 2. Project out the previous eigen vectors using the Gram-Schmidt,

$$v_l^{(k)} = v_l^{(k)} - \text{proj}_{\text{span}\{v_1, v_2, \dots, v_{l-1}\}} v_l^{(k)}$$

$$v_l^{(k)} = v_l^{(k)} - \sum_{j=1}^{l-1} (v_j^T v_l^{(k)}) v_j$$

Step 3. Carry out the power iteration using the recursive formula, $v_l^{(k+1)} = \frac{A v_l^{(k)}}{\|A v_l^{(k)}\|}$

Step 4. Check for convergence, if $\|v_l^{(k+1)} - v_l^{(k)}\| > \epsilon_{\text{tol}}$ repeat steps 2 and 3.

The above method is prone to numerical errors, therefore, the above algorithm is seldomly used. Instead we use a more stable version of this algorithm which performs the orthogonalisation process described in

Step 2, simultaneously on all the vectors.

In the **simultaneous orthogonalisation** method we start with Q_0 matrix containing the initial guesses for all eigen vectors,

$$Q_0 = \begin{bmatrix} v_1^{(0)} & v_2^{(0)} & v_3^{(0)} & \cdots & v_n^{(0)} \end{bmatrix}$$

The most obvious choice for the initial guess matrix is an identity matrix of same size as matrix A . In the next step we carry out the power iteration on the initial guess matrix.

$$AQ_0 = \begin{bmatrix} Av_1^{(0)} & Av_2^{(0)} & Av_3^{(0)} & \cdots & Av_n^{(0)} \end{bmatrix}$$

Since we know that eigen vectors of symmetric and real matrices are orthogonal to each other, so we orthogonalise and normalise the columns of the matrix AQ_0 . The most obvious choice is to perform QR decomposition on matrix AQ_0 as shown below,

$$AQ_0 = Q_1 R_1$$

The use of QR decomposition is the obvious choice because the columns of Q_1 are orthonormal. Next we carry out the power iteration by multiplying the columns of the matrix Q_1 with A . This process can be summarised as,

Step 1. Start with initial guess for all eigen vectors using matrix, Q_0 .

Step 2. Compute the power iteration AQ_k .

Step 3. Get Q^{k+1} , the matrix containing orthogonalised and normalised the columnn of AQ_k . Use QR decomposition to obtain Q^{k+1} .

Step 4. Check for convergence, if $\|Q^{k+1} - Q^k\| > \epsilon_{tol}$, repeat steps 2 and 3.

Write a MATLAB function `simultaneous_orthogonalisation(A,1e-4)` to compute the all eigen values and eigen vectors using **simultaneous-orthogonalisation**, the function should take the matrix and tolerance as inputs. Use the same matrix as part (a).

Please do NOT write the Gram-Schmidt based orthogonalisation method.

Use the cell below to test the your function.

```
[V1,eigen1] = simultaneous_orthogonalisation(A,1e-4)
```

```
V1 = 5x5
```

```

-0.3539    0.2217    0.2944   -0.6493   -0.5633
-0.5184   -0.2130   -0.3790    0.5038   -0.5370
-0.3418    0.0704   -0.7231   -0.4533    0.3871
-0.4869   -0.6734    0.4140   -0.0898    0.3606
-0.5021    0.6686    0.2747    0.3331    0.3382
```

```
eigen1 = 5x1
```

```

16.1870
 2.6447
 1.3806
 0.5387
 0.0190
```

c) The QR-algorithm is the standard algorithm for computing the eigen values. As you can surely guess, this involves the QR-factorization of the matrix in question. This algorithm proceeds by computing the QR transform of the given matrix A as

$$\begin{matrix} & \text{QR decomp.} \\ A & = Q_1 R_1 \end{matrix}$$

Next, the we right multiply the above equation with Q_1 and left multiply with Q_1^T .

$$Q_1^T A Q_1 = R_1 Q_1$$

Next we compute the QR decomposition of $R_1 Q_1$, then the above equation can be written as

$$Q_1^T A Q_1 = Q_2 R_2 \quad \text{where } R_1 Q_1 \stackrel{\text{QR decomp.}}{=} Q_2 R_2$$

Again, the we right multiply the above equation with Q_2 and left multiply with Q_2^T .

$$Q_2^T Q_1^T A Q_1 Q_2 = R_2 Q_2$$

We can repeat the above procedure for k iterations, and we get the following

$$Q_k^T Q_{k-1}^T \cdots Q_2^T Q_1^T A Q_1 Q_2 \cdots Q_{k-1} Q_k = R_k Q_k$$

It can be shown R_k converges to a upper triangular matrix as $k \rightarrow \infty$ and diagonal of the matrix $R_k Q_k$ converges to eigen values.

Write a MATLAB function, `QR_algorithm(A,1e-4)`, that implements the QR-algorithm to compute all the eigen values of the matrix A . Use the same matrix as part(a).

```
[V2,eigen2] = QR_algorithm(A,1e-4)
```

```
V2 = 5x5
```

```
-0.3539    0.2217    0.2944   -0.6493   -0.5633
-0.5184   -0.2130   -0.3790    0.5038   -0.5370
-0.3418    0.0704   -0.7231   -0.4533    0.3871
-0.4869   -0.6734    0.4139   -0.0898    0.3606
-0.5021    0.6686    0.2747    0.3331    0.3382
```

```
eigen2 = 5x1
```

```
16.1870
 2.6447
 1.3806
 0.5387
 0.0190
```

Question 3): Consider the following data found in the file DataPCA.mat:

```
load('Data_PCA.mat')
% X is the data matrix.
% First row contains the x-data values.
% Second row contains the y-data values.
X = [x y]';
plot(X(:,1),X(:,2),'ro')
```

The data has already been normalized so that it can be approximated by a line passing through the origin. We aim to find the best linear approximation for this data in the form:

$$y = a x$$

Your task is to find the paramter a and plot the linear approximation. We will use two methods. First, we will use the Linear Regression based approach to find the best straight line fit. Secondly, we will use first principal component to obtain the best linear approximation as follows:

Principal Component Analysis aims to find the direction of maximum variation in the data. It can be shown that the direction of maximum variation (the best linear approximation) aims to reduce to the orthogonal distance between in the data points and the best linear approximation. This can be seen in Figure 1 below,

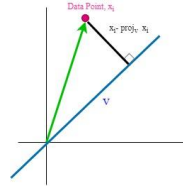


Figure 1. Figure shows the orthogonal distance, $x_i - \text{proj}_v x_i$, between the line v and data point x_i .

We are given n data points the columns of the matrix \mathbf{X} contains the data points ranging from 1 to n . We need to find the direction of vector, v , which reduces the orthogonal distance, $x_i - \text{proj}_v x_i$, for n data points. Since we are only interested in the direction of vector, we can safely assume $\|v\|_2 = 1$. This formulated mathematically as,

$$\begin{aligned} & \underset{v}{\text{minimize}} \sum_{i=1}^n \|x_i - \text{proj}_v x_i\|_2 \\ & \text{subject to : } \|v\|_2 = 1 \end{aligned}$$

The above equation can be formulated to form a equivalent maximization problem shown below, (for detailed derivation consult Chapter 6 of *Numerical Algorithms by Justin Solomon*)

$$\begin{aligned} & \underset{v}{\text{maximize}} \quad v^T X X^T v \\ & \text{subject to : } \|v\|_2 = 1 \end{aligned}$$

It can be shown that the eigen vector corresponding to the dominant eigen value, maximises the above equation. The vector v is known as the principal component of the dataset. It can be computed using the Power Iteration method.

Use your power iteration method written in Question 2 part (a) to compute the dominant eigen vector. You can also use the MATLAB's function `eig()` to compute the eigen vector.

Use the above two approaches and plot the best straight line fit through the data on the same graph. Comment on the results, explain any differences/similarities in both approaches. What is the error being minimized in each case?

```
x_plot = linspace(-3,3,100);
deg = 1;
MP = PolynomialMatrix(x,deg);
AP = (MP'*MP)\(MP'*y);
disp(AP)
```

```
0.3595
2.8548
```

```
a = AP(2)/AP(1)
a = 7.9412
```

```
y_reg = a*x_plot;
[eign,v] = power_method(X*X',1e-4)
eign = 2.4157e+03
v = 2x1
```

0.2804
1.0000

```
a = v(2)/v(1)
```

```
a = 3.5657
```

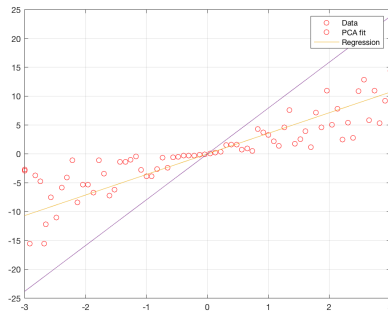
```
y_pca = a*x_plot
```

```
y_pca = 1×100
```

```
-10.6971 -10.4810 -10.2649 -10.0488 -9.8327 -9.6166 -9.4005 -9.118
```

```
%%%%%%%%%%%%%% PLOTS %%%%%%%%%%%%%%%
```

```
figure(1)
hold on
grid on
plot(x,y,'ro') % plot given data
plot(x_plot,y_pca)
plot(x_plot,y_reg)
legend('Data','PCA fit','Regression')
```



Appendix

Write the code for the function here.

Question 2 (a):

```
function [eigen_value,vector]= power_method(A,total)
v = ones(size(A,1),1);
V = zeros(size(A,1),1);
while norm(v-V,2) >= total
    V = v;
    v = A*v;
    v = v/norm(v,"inf");
end
vector = v;
temp = A*v;
eigen_value = temp(1)/v(1);
end
```

Question 2 (b):

```
function [V,eigen] = simultaneous_orthogonalisation(A,total)
Qa = zeros(size(A));
Qb = eye(size(A));
while norm(Qb-Qa,2) >= total
    Qa = Qb;
    Anewone = A*Qa;
    [Qb,R1] = qr(Anewone);
```

```

end
V = Qb;
eigen = diag(R1);
end

```

Question 2 (c):

```

function [V,eigen] = QR_algorithm(A,total)
[Qn,Rn] = qr(A);
Qnewone = Qn;
Rnewone = Rn;
EV = Qn;
errors = 1;
while errors >= total
    Rn = Rnewone;
    Qn = Qnewone;
    Anew = Rn*Qn;
    [Qnewone,Rnewone] = qr(Anew);
    EV = EV*Qnewone;
    errors = norm(Rnewone-Rn,2);
end
eigen = diag(Rnewone*Qnewone);
V = EV;
end

% question 3
function M = PolynomialMatrix(x,n)
powers = 0:n;
for i = 1:length(powers)
    M(:,i) = x.^powers(i);
end
end

```

You can use the space below to write any additional functions if needed.