NumCSE exercise sheet 3
least squares, QR decomposition, SVD, PCA

oliver.rietmann@sam.math.ethz.ch
alexander.dabrowski@sam.math.ethz.ch

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Exercise 3.1. *least squares.*

To determine the least squares solution of an overdetermined linear system of equations $\mathbf{A}\mathbf{x} = \mathbf{b}$, we minimize the residual norm $\|\mathbf{A}\mathbf{x} - \mathbf{b}\|_2$ w.r.t. $\mathbf{x}$. In this exercise we consider a different least squares problem that arises when minimizing the residual norm w.r.t. the entries of $\mathbf{A}$. Fix an integer $n > 2$ and let $\mathbf{z}, \mathbf{c} \in \mathbb{R}^n$. Define α^* and β^* as

$$(\alpha^*, \beta^*) = \text{argmin}_{\alpha,\beta\in\mathbb{R}} \|\mathbf{T}_{\alpha,\beta}\mathbf{z} - \mathbf{c}\|_2, \tag{1}$$

where $\mathbf{T}_{\alpha,\beta} \in \mathbb{R}^{n\times n}$ is the tridiagonal matrix

$$\mathbf{T}_{\alpha,\beta} = \begin{pmatrix} \alpha & \beta & 0 & \dots & 0 \\ \beta & \alpha & \beta & \ddots & \vdots \\ 0 & \beta & \ddots & \ddots & 0 \\ \vdots & \ddots & \ddots & \alpha & \beta \\ 0 & \dots & 0 & \beta & \alpha \end{pmatrix}.$$

(a) Reformulate (1) as a linear least squares problem

$$\mathbf{x}^* = \text{argmin}_{\mathbf{x}\in\mathbb{R}^k} \|\mathbf{A}\mathbf{x} - \mathbf{b}\|_2,$$

where $\mathbf{A} \in \mathbb{R}^{m\times k}$ and $\mathbf{b} \in \mathbb{R}^m$ for some $m, k \in \mathbb{N}$.

Hint: For $\mathbf{x} = (\alpha, \beta)^\top$, find $\mathbf{A}$ such that $\mathbf{T}_{\alpha,\beta}\mathbf{z} = \mathbf{A}\mathbf{x}$.

(b) Implement a `C++` function

```
Vector2d lsqEst(const VectorXd &z, const VectorXd &c);
```

which solves the linear least squares problem of (1) using the normal equation method and returns the optimal parameters α^* and β^*.

Exercise 3.2. *QR and Cholesky decomposition, Householder reflections.*

Fix $m, n \in \mathbb{N}$ with $m \geq n$ and let $\mathbf{A} \in \mathbb{R}^{m \times n}$. We say that $\mathbf{A}$ is of *full rank* if $\operatorname{rank}(\mathbf{A}) = n$. In this case, $\mathbf{A}$ is injective. Moreover, for every symmetric, positive definite matrix $\mathbf{B} \in \mathbb{R}^{n \times n}$, there exists a lower triangular matrix $\mathbf{L} \in \mathbb{R}^{n \times n}$ such that

$$\mathbf{B} = \mathbf{L}\mathbf{L}^\top. \tag{2}$$

A decomposition of the form (2) is called *Cholesky decomposition* of $\mathbf{B}$.

(a) Prove: If $\mathbf{A}$ is of full rank, then $\mathbf{A}^\top\mathbf{A}$ admits a Cholesky decomposition.
Hint: Verify the conditions on $\mathbf{B}$ from above.

(b) Suppose that $\mathbf{A}$ is of full rank. From (a) we know that there exists a Cholesky decomposition

$$\mathbf{A}^\top\mathbf{A} = \mathbf{L}\mathbf{L}^\top, \tag{3}$$

where $\mathbf{L} \in \mathbb{R}^{n \times n}$ is lower triangular. Prove that $\mathbf{L}$ is invertible and that

$$\mathbf{Q} := \mathbf{A}(\mathbf{L}^{-1})^\top \quad \text{and} \quad \mathbf{R} := \mathbf{L}^\top \tag{4}$$

yield a *reduced/thin* QR decomposition of $\mathbf{A}$.

(c) Use Task (b) to implement an `Eigen` based `C++` function

```
void CholeskyQR(const MatrixXd &A, MatrixXd &Q, MatrixXd &R);
```

which computes a *reduced/thin* QR decomposition of a given matrix `A` of full rank.

(d) Implement an `Eigen` based `C++` function

```
void DirectQR(const MatrixXd &A, MatrixXd &Q, MatrixXd &R);
```

which computes a *reduced/thin* QR decomposition of `A` using the `HouseholderQR` class from `Eigen`.

(e) Let $\varepsilon := 10^{-8}$ and define

$$\mathbf{A} := \begin{pmatrix} 1 & 1 \\ \varepsilon & 0 \\ 0 & \varepsilon \end{pmatrix}.$$

Compare the QR decompositions of A obtained from `CholeskyQR` and `DirectQR`.

Exercise 3.3. *Face recognition by PCA.*

We apply principal component analysis to develop a simple recognition/classification technique for pictures of faces. In the folder `basePictures`, you can find $M = 15$ photos encoded with the PGM (Portable GrayMap) ASCII format. They are essentially represented by an $h \times w$ matrix of integers between 0 and 255 (in our case $h = 231$, $w = 195$).

a) Prove that for an $m \times n$ matrix X the following statements are equivalent, for any integer $k \in [0, \min(m, n)]$:

   (i) $\operatorname{rank}(X) = k$,

   (ii) $X = AB^\top$ for A an $m \times k$ matrix, and B an $n \times k$ matrix, both of full rank.

   Hint: for (i) $\Rightarrow$ (ii) use SVD, for (ii) $\Rightarrow$ (i) the rank-nullity theorem[1].

b) Through the `load_png` function, the main function of `eigenfaces.cpp` loads every picture as a flattened `Eigen` vector of length hw. Compute the mean of all these vectors, and insert each vector minus the mean as a column of a matrix A of size $hw \times M$.

c) The covariance matrix of A is defined as $AA^\top$. The eigenvector of $AA^\top$ corresponding to the largest eigenvalue represents the direction along which the dataset has the maximum variance. Therefore it encodes the features which differ the most among faces. For this reason, since our interest is in recognizing faces from their salient features, we want to compute the eigenvectors of $AA^\top$. We rename such eigenvectors as *eigenfaces* (usually they are known as principal components).

   What is the size of $AA^\top$? How many non-zero eigenvalues can the matrix $AA^\top$ have at most?

   Hint: use Point (a).

d) What is the size of $A^\top A$? How are the eigenvalues and eigenvectors of the matrix $AA^\top$ related respectively to the eigenvalues and eigenvectors of $A^\top A$, and to the singular values and singular vectors of A?

e) Use the characterization of the previous point to compute with a `C++` code the eigenvectors of $AA^\top$ using the SVD of A.

f) Given a new face y, implement a code which computes its projection on the space spanned by the eigenfaces, that is, which finds x such that $Ux = (y -$ mean face), where U is the matrix of singular vectors of A.

   Hint: instead of solving the linear system, use the properties of the matrix U.

g) Implement a `C++` code which computes the distance between the projection of the new face and the projection of a column k for a generic k, and print the k which minimizes the distance.

h) Test your code from the previous steps to try to recognize the pictures in the folder `testPictures`.

[1]The rank-nullity theorem can be reformulate in terms of matrices as: for any matrix Z with c columns it holds $\dim \ker(Z) + \operatorname{rank}(Z) = c$.