Data Analysis and Matrix Computations Assignment 1

Exercise 1.

Prove the following: If $\mathbf{T}$ is any fixed $m \times n$ matrix, and $\mathbf{g} \in \mathbb{R}^n$ is a standard Gaussian random vector (i.e., $\mathbf{g} \sim \mathcal{N}(\mathbf{0}, \mathbf{I})$, which implies $\mathbf{g}$ has independent identically distributed (i.i.d.) random elements $g_i \sim \mathcal{N}(0,1)$), then

$$\mathbb{E}[\|\mathbf{Tg}\|_2^2] = \|\mathbf{T}\|_{\mathrm{F}}^2.$$

Exercise 2.

Prove the expectation of a quadratic form: Let $\boldsymbol{X}$ be a random vector and $\mathbf{A}$ a fixed matrix. If $\mathbb{E}(\boldsymbol{X}) = \boldsymbol{\mu}$, then

$$\mathbb{E}(\boldsymbol{X}^{\mathrm{T}}\mathbf{A}\boldsymbol{X}) = \boldsymbol{\mu}^{\mathrm{T}}\mathbf{A}\boldsymbol{\mu} + \mathrm{tr}[\mathbf{A}\mathbb{V}\mathrm{ar}(\boldsymbol{X})],$$

where tr denotes the trace of the matrix.

Exercise 3.

Let $\mathbf{A} \in \mathbb{R}^{m\times n}$, $\mathbf{x}^0 \in \mathbb{R}^n$, and $\mathbf{b} \in \mathbb{R}^m$ be given. Solve the following problem by using Lagrange multiplier method.

$$\min_{\mathbf{x}\in\mathbb{R}^n,\ \mathbf{Ax}=\mathbf{b}} \frac{1}{2}\|\mathbf{x} - \mathbf{x}^0\|_2^2.$$

Exercise 4.

Consider the following relaxed RK algorithm.

Algorithm: Relaxed RK for $\mathbf{Ax} = \mathbf{b}$

Initialize $\mathbf{x}^0 \in \mathbb{R}^n$ and $0 < \alpha < 2$
for $k = 1, 2, \ldots,$ **do**
  Pick $i \in [m]$ with probability $\dfrac{\|\mathbf{A}_{i,:}\|_2^2}{\|\mathbf{A}\|_{\mathrm{F}}^2}$
  Set $\mathbf{x}^k = \mathbf{x}^{k-1} - \alpha\dfrac{\mathbf{A}_{i,:}\mathbf{x}^{k-1} - \mathbf{b}_i}{\|\mathbf{A}_{i,:}\|_2^2}(\mathbf{A}_{i,:})^\top$
end

Prove a convergence result of the relaxed RK for consistent linear systems.

Exercise 5.

Prove the convergence result of the REK algorithm:

$$\mathbb{E}\left[\|\mathbf{x}^k - \mathbf{x}_\star^0\|^2\right] \le \rho^k\|\mathbf{x}^0 - \mathbf{x}_\star^0\|^2 + \frac{k\rho^k}{\|\mathbf{A}\|_{\mathrm{F}}^2}\|\mathbf{z}^0 - (\mathbf{I} - \mathbf{A}\mathbf{A}^\dagger)\mathbf{b}\|^2.$$