

# 模和内积II

Norms and Inner Products

Baobin Li

Email:libb@ucas.ac.cn

School of Computer and Control Engineering, UCAS

## Orthogonal Reduction

正交化

初等变换 (原物  
等价)

- A matrix  $\mathbf{A}$  can be reduced to row echelon form by elementary row operation by Gaussian elimination. 高斯消元
- Gaussian elimination is not the only way to reduce a matrix.
- Elementary reflector  $\mathbf{R}_k$  can accomplish the same purpose, which called **Householder reduction**. It proceeds as follows.
- For  $\mathbf{A}_{m \times n} = [\mathbf{A}_{*1} | \mathbf{A}_{*2} | \cdots | \mathbf{A}_{*n}]$ , use  $\mathbf{x} = \mathbf{A}_{*1}$  to construct the elementary reflector  $\mathbf{R}_1$ . 第一列.

$$\mathbf{R}_1 = \mathbf{I} - 2 \frac{\mathbf{u}\mathbf{u}^*}{\mathbf{u}^*\mathbf{u}} \quad \text{where} \quad \mathbf{u} = \mathbf{A}_{*1} \pm \mu \|\mathbf{A}_{*1}\| \mathbf{e}_1,$$

- So that  $\mathbf{R}_1 \mathbf{A}_{*1} = \mp \mu \|\mathbf{A}_{*1}\| \mathbf{e}_1 = (t_{11}, 0, \dots, 0)^T$ .
- Applying  $\mathbf{R}_1$  to  $\mathbf{A}$  yields  $\mathbf{R}_1 \mathbf{A} =$

$$\mathbf{R}_1 \mathbf{A} = [\mathbf{R}_1 \mathbf{A}_{*1} | \mathbf{R}_1 \mathbf{A}_{*2} | \cdots | \mathbf{R}_1 \mathbf{A}_{*n}] = \begin{pmatrix} t_{11} & \mathbf{t}_1^T \\ \mathbf{0} & \mathbf{A}_2 \end{pmatrix},$$

where  $\mathbf{A}_2$  is  $m - 1 \times n - 1$ .16x4  $\Rightarrow$

- Thus all entries below the (1,1)-position are annihilated.
- Now apply the same procedure to  $\hat{\mathbf{A}}_2$  to construct an elementary reflector  $\hat{\mathbf{R}}_2$  that annihilates all entries below the (1,1)-position in  $\hat{\mathbf{A}}_2$ .
- Set  $\mathbf{R}_2 = \begin{pmatrix} 1 & \mathbf{0} \\ \mathbf{0} & \hat{\mathbf{R}}_2 \end{pmatrix}$ , then  $\mathbf{R}_2\mathbf{R}_1$  is an orthogonal matrix such that

$$\mathbf{R}_2\mathbf{R}_1\mathbf{A} = \begin{pmatrix} t_{11} & \mathbf{t}_1^T \\ \mathbf{0} & \hat{\mathbf{R}}_2\mathbf{A}_2 \end{pmatrix}$$

- The result after  $k - 1$  steps is  $\mathbf{R}_{k-1} \cdots \mathbf{R}_2\mathbf{R}_1\mathbf{A} = \begin{pmatrix} \mathbf{T}_{k-1} & \tilde{\mathbf{T}}_{k-1} \\ \mathbf{0} & \mathbf{A}_k \end{pmatrix}$ .
- Eventually, all of the rows or all of the columns will be exhausted, so the final result is one of the two following upper-trapezoidal forms:

✓

$$\mathbf{R}_n \cdots \mathbf{R}_2\mathbf{R}_1\mathbf{A}_{m \times n} = \left( \begin{array}{cccc|c} * & * & \cdots & * & \\ 0 & * & \cdots & * & \\ \vdots & \ddots & & \vdots & \\ \hline 0 & 0 & \cdots & * & \\ 0 & 0 & \cdots & 0 & \\ \vdots & \vdots & & \vdots & \\ 0 & 0 & \cdots & 0 & \end{array} \right) \quad \text{when } m > n,$$

⇒

$$\mathbf{R}_{m-1} \cdots \mathbf{R}_2 \mathbf{R}_1 \mathbf{A}_{m \times n} = \left( \begin{array}{cccc|ccc} * & * & \cdots & * & * & \cdots & * \\ 0 & * & \cdots & * & * & \cdots & * \\ \vdots & & \ddots & \vdots & \vdots & & \vdots \\ 0 & 0 & \cdots & * & * & \cdots & * \end{array} \right) \quad \text{when } m < n.$$

$\underbrace{\hspace{10em}}_{m \times m}$

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- If  $m = n$ , then the final form is an upper-triangular matrix.
- The elementary reflectors  $\mathbf{R}_i$  described above are unitary matrices, so every product  $\mathbf{R}_k \cdots \mathbf{R}_1$  is a unitary matrix.

## Orthogonal Reduction

- For every  $\mathbf{A} \in \mathcal{C}^{m \times n}$ , there exists a unitary matrix  $\mathbf{P}$  such that

$$\mathbf{PA} = \mathbf{T}$$

has an upper-trapezoidal form. When  $\mathbf{P}$  is constructed as a product of elementary reflectors as described above, the process is called **Householder reduction**.

- If  $\mathbf{A}$  is square, then  $\mathbf{T}$  is upper triangular, and if  $\mathbf{A}$  is real, then the  $\mathbf{P}$  can be taken to be an orthogonal matrix.

- **Problem:** Use Householder reduction to find an orthogonal matrix  $\mathbf{P}$  such that  $\mathbf{PA} = \mathbf{T}$  is upper triangular with positive diagonal entries, where

$$\mathbf{A} = \begin{pmatrix} 0 & -20 & -14 \\ 3 & 27 & -4 \\ 4 & 11 & -2 \end{pmatrix}. \quad \checkmark$$

- **Solution:** To annihilate the entries below the (1,1)-position and to guarantee that  $t_{11}$  is positive, we set

$\underline{\mathbf{u}_1 = \mathbf{A}_{*1} - \|\mathbf{A}_{*1}\| \mathbf{e}_1 = \mathbf{A}_{*1} - 5\mathbf{e}_1 = (-5 \ 3 \ 4)^T}$ . and  $\checkmark$

$\boxed{\mathbf{R}_1 = \mathbf{I} - 2 \frac{\mathbf{u}_1 \mathbf{u}_1^T}{\mathbf{u}_1^T \mathbf{u}_1}}.$  δ

We obtain

$$\mathbf{R}_1 \mathbf{A} = [\mathbf{R}_1 \mathbf{A}_{*1} \mid \mathbf{R}_1 \mathbf{A}_{*2} \mid \mathbf{R}_1 \mathbf{A}_{*3}] = \left( \begin{array}{c|cc} 5 & 25 & -4 \\ 0 & 0 & -10 \\ 0 & -25 & -10 \end{array} \right). \quad \checkmark$$

$A_2$

To annihilate the entry below the (2,2)-position, set

$$\mathbf{A}_2 = \begin{pmatrix} 0 & -10 \\ -25 & -10 \end{pmatrix} \quad \text{and} \quad \mathbf{u}_2 = [\mathbf{A}_2]_{*1} - \|\mathbf{A}_2\|_{*1} \mathbf{e}_1 = 25 \begin{pmatrix} -1 \\ -1 \end{pmatrix}. \quad \checkmark$$

If  $\hat{\mathbf{R}}_2 = \mathbf{I} - 2 \frac{\mathbf{u}_2 \mathbf{u}_2^T}{\mathbf{u}_2^T \mathbf{u}_2}$  and  $\mathbf{R}_2 = \begin{pmatrix} 1 & 0 \\ 0 & \hat{\mathbf{R}}_2 \end{pmatrix}$  then

$$\hat{\mathbf{R}}_2 \mathbf{A}_2 = \begin{pmatrix} 25 & 10 \\ 0 & 10 \end{pmatrix} \quad \text{and} \quad \mathbf{R}_2 \mathbf{R}_1 \mathbf{A} = \begin{pmatrix} 5 & 25 & -4 \\ 0 & 25 & 10 \\ 0 & 0 & 10 \end{pmatrix} \quad \checkmark$$

and

$$\mathbf{P} = \mathbf{R}_2 \mathbf{R}_1 = \frac{1}{25} \begin{pmatrix} 0 & 15 & 20 \\ -20 & 12 & -9 \\ -15 & -16 & 12 \end{pmatrix}.$$

- Elementary reflectors are not the only type of orthogonal matrices that can be used to reduce a matrix to an upper-trapezoidal form.
- Plane rotation matrices are also orthogonal and can be used to selectively annihilate any component in a given column.

- A sequence of plane rotations can be used to annihilate all elements below a particular pivot.
- This means that a matrix  $\mathbf{A}$  can be reduced to an upper-trapezoidal form by using plane rotations.
- Such a process is usually called a Givens reduction. 该方法
- Householder and Givens reductions are closely related to the results produced by applying the Gram - Schmidt process to the columns of  $\mathbf{A}$ .
- When  $\mathbf{A}$  is nonsingular, Householder, Givens, and Gram - Schmidt each produce an orthogonal matrix  $\mathbf{Q}$  and an upper-triangular matrix  $\mathbf{R}$  such that  $\mathbf{A} = \mathbf{QR}$ . 该方法

## QR Factorization

For each nonsingular  $\mathbf{A} \in \mathbb{R}^{n \times n}$ , there is a unique orthogonal matrix  $\mathbf{Q}$  and a unique upper-triangular matrix  $\mathbf{R}$  with positive diagonal entries such that

$$\mathbf{A} = \mathbf{QR} \quad \Rightarrow \quad \text{该方法} \rightarrow \mathbf{A} = \mathbf{Q} \mathbf{R} \quad (\mathbf{Q}^T \mathbf{Q} = \mathbf{I}, \mathbf{R} \text{ 上三角})$$

This “square” QR factorization is a special case of the more general “rectangular” QR factorization

# Orthogonal Reduction and Least Squares

正交消元法和最小二乘

- Orthogonal reduction can be used to solve the least squares problem with an inconsistent system  $\mathbf{Ax} = \mathbf{b}$  in which  $\mathbf{A} \in \mathbb{R}^{m \times n}$  and  $m \geq n$ .
- If  $\varepsilon$  denotes the difference  $\varepsilon = \mathbf{Ax} - \mathbf{b}$ , then, the general least square problem is to find a vector  $\mathbf{x}$  that minimizes the quantity

$$\sum_{i=1}^m \varepsilon_i^2 = \varepsilon^T \varepsilon = \|\varepsilon\|^2, \quad \checkmark \quad \mathbf{Rx} = \mathbf{Q}^T \mathbf{b}, \checkmark$$

where  $\|\star\|$  is the standard euclidean vector norm. Suppose that  $\mathbf{A}$  is reduced to an upper-trapezoidal matrix  $\mathbf{T}$  by an orthogonal matrix  $\mathbf{P}$ , and write

$$\mathbf{PA} = \mathbf{T} = \begin{pmatrix} \mathbf{R}_{n \times n} \\ \mathbf{0} \end{pmatrix}, \checkmark \quad \text{and} \quad \mathbf{Pb} = \begin{pmatrix} \mathbf{c}_{n \times 1} \\ \mathbf{d} \end{pmatrix}, \checkmark$$

in which  $\mathbf{R}$  is an upper-triangular matrix. An orthogonal matrix is an isometry—so that

$$\begin{aligned} \|\varepsilon\|^2 &= \|\mathbf{P}\varepsilon\|^2 = \|\mathbf{P}(\mathbf{Ax} - \mathbf{b})\|^2 = \left\| \begin{pmatrix} \mathbf{R} \\ \mathbf{0} \end{pmatrix} \mathbf{x} - \begin{pmatrix} \mathbf{c} \\ \mathbf{d} \end{pmatrix} \right\|^2 = \left\| \begin{pmatrix} \mathbf{Rx} - \mathbf{c} \\ \mathbf{d} \end{pmatrix} \right\|^2 \\ &= \|\mathbf{Rx} - \mathbf{c}\|^2 + \|\mathbf{d}\|^2. \end{aligned}$$

Consequently,  $\|\varepsilon\|^2$  is minimized when  $\mathbf{x}$  is a vector such that  $\|\mathbf{Rx} - \mathbf{c}\|^2$  is minimal or, in other words,  $\mathbf{x}$  is a least squares solution for  $\mathbf{Ax} = \mathbf{b}$  if and only if  $\mathbf{x}$  is a least squares solution for  $\mathbf{Rx} = \mathbf{c}$ .  $\checkmark$

- If  $\mathbf{A}$  has linearly independent columns, then the least squares solution for  $\mathbf{Ax} = \mathbf{b}$  is obtained by solving the nonsingular triangular system  $\underline{\mathbf{Rx} = \mathbf{c}}$ . ✓
- We now have four different ways to reduce a matrix to an upper-triangular form
  - (1) Gaussian elimination
  - (2) Gram-Schmidt procedure
  - (3) Householder reduction
  - (4) Givens reduction
- It's natural to try to compare them and to sort out the advantages and disadvantages of each. First consider numerical stability.
- Strictly speaking, an algorithm is considered to be **numerically stable** if, under floating-point arithmetic, it always returns an answer that is the exact solution of a nearby problem.
- The Householder or Givens reduction is a stable algorithm for producing the QR factorization of  $\mathbf{A}_{n \times n}$ .

- Suppose that floating-point arithmetic produces an orthogonal matrix  $\mathbf{Q} + \mathbf{E}$  and upper triangular matrix  $\mathbf{R} + \mathbf{F}$

$$\tilde{\mathbf{A}} = (\mathbf{Q} + \mathbf{E})(\mathbf{R} + \mathbf{F}) = \mathbf{QR} + \mathbf{QF} + \mathbf{ER} + \mathbf{EF} = \mathbf{A} + \mathbf{QF} + \mathbf{ER} + \mathbf{EF} \quad \text{X}$$

- If  $\mathbf{E}$  and  $\mathbf{F}$  account for the roundoff errors, and if their entries are small relative to those in  $\mathbf{A}$ , then the entries in  $\mathbf{EF}$  are negligible, and

$$\tilde{\mathbf{A}} \approx \mathbf{A} + \mathbf{QF} + \mathbf{ER}.$$

- Since  $\mathbf{Q}$  is orthogonal,  $\|\mathbf{QF}\|_F = \|\mathbf{F}\|_F$ , and  $\|\mathbf{A}\|_F = \|\mathbf{QR}\|_F = \|\mathbf{R}\|_F$ .
- This means that neither  $\mathbf{QF}$  nor  $\mathbf{ER}$  can contain entries that are large relative to those in  $\mathbf{A}$ .
- Hence  $\tilde{\mathbf{A}} \approx \mathbf{A}$ , which says that the algorithm is stable.

### Gaussian elimination is not a stable algorithm.

- Consider the LU factorization of  $\mathbf{A} = \mathbf{LU}$ .
- Suppose that floating-point Gaussian elimination with no pivoting returns matrices  $\mathbf{L} + \mathbf{E}$  and  $\mathbf{U} + \mathbf{F}$ .

$$\tilde{\mathbf{A}} = (\mathbf{L} + \mathbf{E})(\mathbf{U} + \mathbf{F}) = \mathbf{LU} + \mathbf{LF} + \mathbf{EU} + \mathbf{EF} = \mathbf{A} + \mathbf{LF} + \mathbf{EU} + \mathbf{EF}.$$

- If  $\mathbf{E}$  and  $\mathbf{F}$  account for the roundoff errors, and if their entries are small relative to those in  $\mathbf{A}$ , the the entries in  $\mathbf{EF}$  are negligible,

$$\tilde{\mathbf{A}} \approx \mathbf{A} + \mathbf{LF} + \mathbf{EU}.$$

- If  $L$  or  $U$  contains entries that are large relative to those in  $A$ , then  $LF$  or  $EU$  can contain entries that are significant.
- If partial pivoting is employed, then no multiplier can exceed 1.  $L$  can not greatly magnify the entries of  $F$ , so  $\tilde{A} \approx A + EU$ .
- Numerical stability rests on the magnitude of the entries in  $U$ .  
Unfortunately, partial pivoting may not be enough to control the growth of all entries in  $U$ .
- In general, it has been proven that if complete pivoting is used on a matrix  $A_{n \times n}$  for which  $\max|a_{ij}| = 1$ , then no entry of  $U$  can exceed

$$\gamma = n^{1/2}(2^{1/2}3^{1/2}\cdots n^{1/(n-1)})^{1/2}.$$

- Gaussian elimination with complete pivoting is stable, but Gaussian elimination with partial pivoting is not.
- Algorithms based on the Gram-Schmidt procedure are more complicated.
  - As an algorithm to return the QR factorization of  $A$ , the modified Gram-Schmidt procedure has been proven to be unstable.
  - But as an algorithm used to solve the least squares problem, it is stable.

## Summary of Numerical Stability

- Gaussian elimination with scaled partial pivoting is theoretically unstable, but it is "practically stable"—i.e., stable for most practical problems.
- Complete pivoting makes Gaussian elimination unconditionally stable.
- For the QR factorization, the Gram–Schmidt procedure (classical or modified) is not stable. However, the modified Gram–Schmidt procedure is a stable algorithm for solving the least squares problem.
- Householder and Givens reductions are unconditionally stable algorithms for computing the QR factorization.

## Summary of Computational Effort

The approximate number of multiplications/divisions required to reduce an  $n \times n$  matrix to an upper-triangular form is as follows.

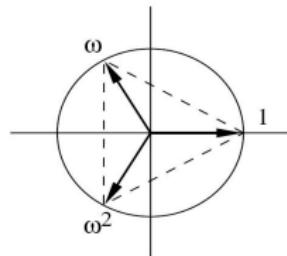
- Gaussian elimination (scaled partial pivoting)  $\approx n^3/3$ .
- Gram–Schmidt procedure (classical and modified)  $\approx n^3$ .
- Householder reduction  $\approx 2n^3/3$ .
- Givens reduction  $\approx 4n^3/3$ .

# Discrete Fourier Transform

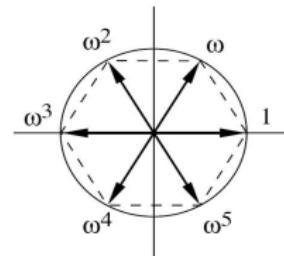
- For a positive integer  $n$ , the complex numbers  $\{1, \omega, \omega^2, \dots, \omega^{n-1}\}$ , where

$$\omega = e^{2\pi i/n} = \cos \frac{2\pi}{n} + i \sin \frac{2\pi}{n}$$

are called the  $n^{th}$  roots of unity.



n = 3



n = 6

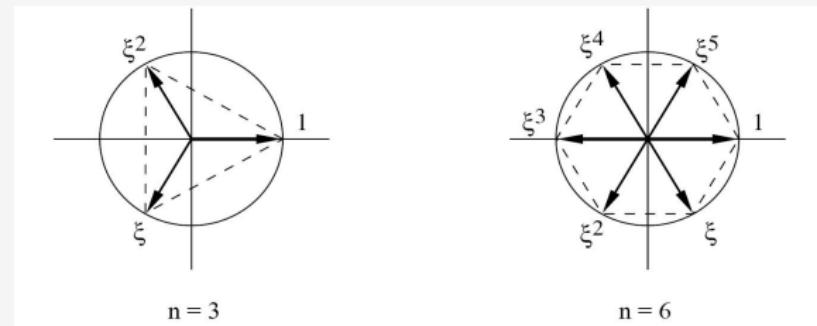
- They represent all solution to  $z^n = 1$ .
- Geometrically, they are the vertices of a regular polygon of  $n$  sides.
- The roots of unity are cyclic:  $\omega^k = \omega^{k(\text{mod } n)}$

- The numbers  $\{1, \xi, \xi^2, \dots, \xi^{n-1}\}$ , where

$$\xi = e^{-2\pi i/n} = \cos \frac{2\pi}{n} - i \sin \frac{2\pi}{n} = \bar{\omega}$$



are also the  $n^{th}$  roots of unity.



- If  $k$  is an integer,  $\xi^{-k} = \omega^k$ , and  $1 + \xi^k + \xi^{2k} + \dots + \xi^{(n-1)k} = 0$ .
- The Fourier matrix is a special case of the Vandermonde matrix.
- the columns in  $\mathbf{F}_n$  are mutually orthogonal, and each column has norm  $\sqrt{n}$ . This means that  $(1/\sqrt{n})\mathbf{F}_n$  is a unitary matrix.

## Fourier Matrix

The  $n \times n$  matrix whose  $(j, k)$ -entry is  $\xi^{jk} = \omega^{-jk}$  for  $0 \leq j, k \leq n-1$  is called the **Fourier matrix** of order  $n$ , and it has the form

$$\mathbf{F}_n = \begin{pmatrix} 1 & 1 & 1 & \cdots & 1 \\ 1 & \xi & \xi^2 & \cdots & \xi^{n-1} \\ 1 & \xi^2 & \xi^4 & \cdots & \xi^{n-2} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 1 & \xi^{n-1} & \xi^{n-2} & \cdots & \xi \end{pmatrix}_{n \times n}$$

傅里叶矩阵

**Note.** Throughout this section entries are indexed from 0 to  $n - 1$ . For example, the upper left-hand entry of  $\mathbf{F}_n$  is considered to be in the  $(0, 0)$  position (rather than the  $(1, 1)$  position), and the lower right-hand entry is in the  $(n - 1, n - 1)$  position. When the context makes it clear, the subscript  $n$  on  $\mathbf{F}_n$  is omitted.

■  $\mathbf{F}_n^{-1} = \frac{1}{n} \bar{\mathbf{F}}_n = \frac{1}{n} \begin{pmatrix} 1 & 1 & 1 & \cdots & 1 \\ 1 & \omega & \omega^2 & \cdots & \omega^{n-1} \\ 1 & \omega^2 & \omega^4 & \cdots & \omega^{n-2} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 1 & \omega^{n-1} & \omega^{n-2} & \cdots & \omega \end{pmatrix}_{n \times n}$

逆矩阵

## ■ For example

The Fourier matrices of orders 2 and 4 are given by

$$\mathbf{F}_2 = \begin{pmatrix} 1 & 1 \\ 1 & -1 \end{pmatrix} \quad \text{and} \quad \mathbf{F}_4 = \begin{pmatrix} 1 & 1 & 1 & 1 \\ 1 & -i & -1 & i \\ 1 & -1 & 1 & -1 \\ 1 & i & -1 & -i \end{pmatrix},$$

and their inverses are

$$\mathbf{F}_2^{-1} = \frac{1}{2} \overline{\mathbf{F}}_2 = \frac{1}{2} \begin{pmatrix} 1 & 1 \\ 1 & -1 \end{pmatrix} \quad \text{and} \quad \mathbf{F}_4^{-1} = \frac{1}{4} \overline{\mathbf{F}}_4 = \frac{1}{4} \begin{pmatrix} 1 & 1 & 1 & 1 \\ 1 & i & -1 & -i \\ 1 & -1 & 1 & -1 \\ 1 & -i & -1 & i \end{pmatrix}.$$

## Discrete Fourier Transform

Given a vector  $\mathbf{x}_{n \times 1}$ , the product  $\mathbf{F}_n \mathbf{x}$  is called the discrete Fourier transform of  $\mathbf{x}$ , and  $\mathbf{F}_n^{-1} \mathbf{x}$  is called the inverse transform of  $\mathbf{x}$ . The  $k^{\text{th}}$  entries in  $\mathbf{F}_n \mathbf{x}$  and  $\mathbf{F}_n^{-1} \mathbf{x}$  are given by

$$[\mathbf{F}_n \mathbf{x}]_k = \sum_{j=0}^{n-1} x_j \xi^{jk} \quad \text{and} \quad [\mathbf{F}_n^{-1} \mathbf{x}]_k = \frac{1}{n} \sum_{j=0}^{n-1} x_j \omega^{jk}.$$

**Problem: Computing the Inverse Transform.** Explain why any algorithm or program designed to compute the discrete Fourier transform of a vector  $\mathbf{x}$  can also be used to compute the *inverse* transform of  $\mathbf{x}$ .

**Solution:** Call such an algorithm FFT. The fact that

$$\mathbf{F}_n^{-1} \mathbf{x} = \frac{\overline{\mathbf{F}}_n \mathbf{x}}{n} = \frac{\overline{\mathbf{F}}_n \overline{\mathbf{x}}}{n} \quad \checkmark$$

means that FFT will return the inverse transform of  $\mathbf{x}$  by executing the following three steps:

- (1)  $\mathbf{x} \leftarrow \overline{\mathbf{x}}$       (compute  $\overline{\mathbf{x}}$ ). ✓
- (2)  $\mathbf{x} \leftarrow \text{FFT}(\mathbf{x})$       (compute  $\overline{\mathbf{F}}_n \overline{\mathbf{x}}$ ). ✓
- (3)  $\mathbf{x} \leftarrow (1/n)\overline{\mathbf{x}}$       (compute  $n^{-1}\overline{\mathbf{F}}_n \overline{\mathbf{x}} = \mathbf{F}_n^{-1} \mathbf{x}$ ). ✓

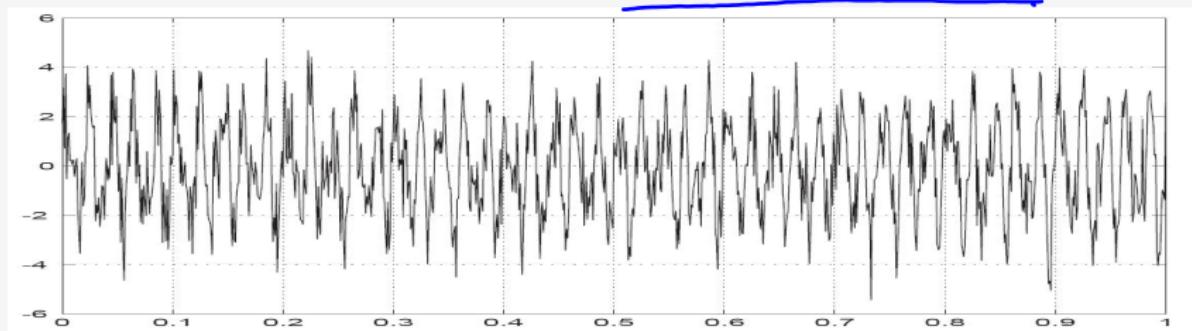
For example, computing the inverse transform of  $\mathbf{x} = (\underline{i} \ 0 \ -i \ 0)^T$  is accomplished as follows—recall that  $\underline{\mathbf{F}_4}$ .

$$\overline{\mathbf{x}} = \begin{pmatrix} -i \\ 0 \\ i \\ 0 \end{pmatrix}, \quad \mathbf{F}_4 \overline{\mathbf{x}} = \begin{pmatrix} 0 \\ -2i \\ 0 \\ -2i \end{pmatrix}, \quad \frac{1}{4} \overline{\mathbf{F}_4 \overline{\mathbf{x}}} = \frac{1}{4} \begin{pmatrix} 0 \\ 2i \\ 0 \\ 2i \end{pmatrix} = \mathbf{F}_4^{-1} \mathbf{x}.$$

You may wish to check that this answer agrees with the result obtained by directly multiplying  $\mathbf{F}_4^{-1}$  times  $\mathbf{x}$ .

# Signal Processing

- Suppose that a microphone is placed under a hovering helicopter. The following is the sound signal recorded during 1 second of time.



- It seems reasonable to expect that the signal should have oscillatory components together with some random noise contamination. That is

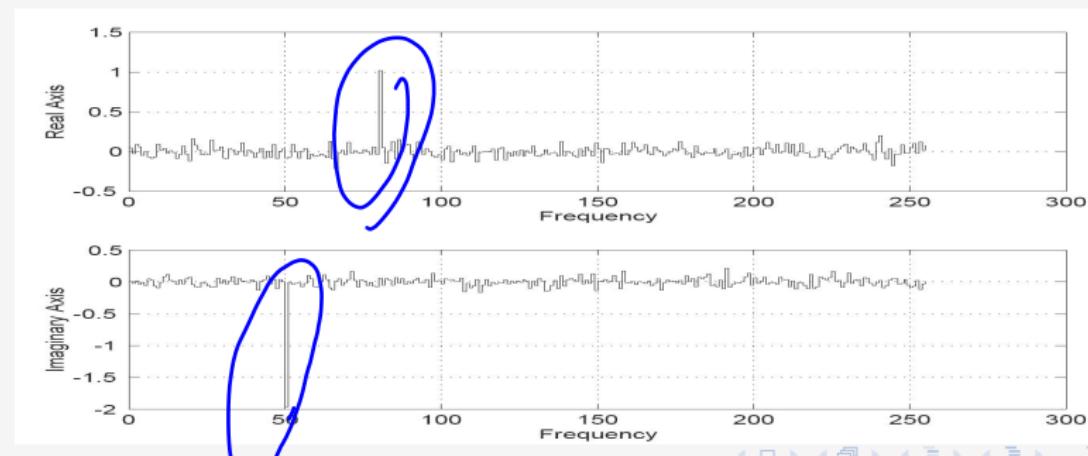
$$y(\tau) = \left( \sum_k \alpha_k \cos 2\pi f_k \tau + \beta_k \sin 2\pi f_k \tau \right) + \text{Noise}.$$

- But due to the noise contamination, the oscillatory nature of the signal is only barely apparent.

- To reveal the oscillatory components, the magic of the Fourier transform is employed.
- Let  $\mathbf{x}$  be the vector obtained by sampling the signal at  $n$  equally spaced points between time  $\tau = 0$  and  $\tau = 1$  ( $n = 512$  in this case).
- Let  $\mathbf{y} = (2/n)\mathbf{F}_n\mathbf{x} = \mathbf{a} + i\mathbf{b}$ , where

$$\mathbf{a} = (2/n)Re(\mathbf{F}_n\mathbf{x}), \quad \mathbf{b} = (2/n)Im(\mathbf{F}_n\mathbf{x}). \quad \checkmark$$

- Using only the first 256 entries in  $\mathbf{a}$  and  $i\mathbf{b}$ , plot the points



- Now there are some obvious characteristics-the plot of  $\mathbf{a}$  has a spike of height approximately 1 at entry 80, and the plot of  $i\mathbf{b}$  in the bottom graph has a spike of height approximately -2 at entry 50.
- These two spikes indicate that the signal is made up primarily of two oscillatory components:
- The spike in the real vector  $\mathbf{a}$  indicates that one of the oscillatory components is a cosine of frequency 80 Hz (or period = 1/80) whose amplitude is approximately 1.
- The spike in the imaginary vector  $i\mathbf{b}$  indicates there is a sine component with frequency 50 Hz and amplitude of about 2.
- In other words, the Fourier transform indicates the signal is

$$y(\tau) = (\cos 2\pi(80\tau) + 2 \sin 2\pi(50\tau)) + \text{Noise.}$$

If

$$\mathbf{a} = \begin{pmatrix} \alpha_0 \\ \alpha_1 \\ \vdots \\ \alpha_{n-1} \end{pmatrix}_{n \times 1} \quad \text{and} \quad \mathbf{b} = \begin{pmatrix} \beta_0 \\ \beta_1 \\ \vdots \\ \beta_{n-1} \end{pmatrix}_{n \times 1},$$

then the vector

$$\mathbf{a} \odot \mathbf{b} = \begin{pmatrix} \alpha_0\beta_0 \\ \alpha_0\beta_1 + \alpha_1\beta_0 \\ \alpha_0\beta_2 + \alpha_1\beta_1 + \alpha_2\beta_0 \\ \vdots \\ \alpha_{n-2}\beta_{n-1} + \alpha_{n-1}\beta_{n-2} \\ \alpha_{n-1}\beta_{n-1} \\ 0 \end{pmatrix}_{2n \times 1}.$$

is called the **convolution** of **a** and **b**.

- The 0 in the last position is for convenience only-it makes the size of the convolution twice the size of the original vectors.

- Furthermore, it is sometimes convenient to pad  $\mathbf{a}$  and  $\mathbf{b}$  with  $n$  additional zeros to consider them to be vectors with  $2n$  components.
- Setting  $\alpha_n = \dots = \alpha_{2n-1} = \beta_n = \dots = \beta_{2n-1} = 0$  allows us to write

$$[\mathbf{a} \odot \mathbf{b}]_K = \sum_{j=0}^k \alpha_j \beta_{k-j} \quad \text{for } k = 0, 1, \dots, 2n-1.$$

- A visual way to form  $\mathbf{a} \odot \mathbf{b}$  is to “slide” the reversal of  $\mathbf{b}$  “against”  $\mathbf{a}$ .

$\beta_{n-1}$	$\beta_{n-1}$	$\beta_{n-1}$	$\alpha_0$	$\alpha_0$
$\vdots$	$\vdots$	$\vdots$	$\vdots$	$\vdots$
$\beta_1$	$\alpha_0 \times \beta_1$	$\alpha_0 \times \beta_2$	$\dots$	$\alpha_{n-2} \times \beta_{n-1}$
$\alpha_0 \times \beta_0$	$\alpha_1 \times \beta_0$	$\alpha_1 \times \beta_1$	$\dots$	$\alpha_{n-1} \times \beta_{n-2}$
$\alpha_1$	$\vdots$	$\alpha_2 \times \beta_0$	$\vdots$	$\alpha_{n-2} \times \beta_{n-1}$
$\vdots$	$\vdots$	$\vdots$	$\vdots$	$\vdots$
$\alpha_{n-1}$	$\alpha_{n-1}$	$\alpha_{n-1}$	$\beta_0$	$\beta_0$

- The convolution operation is a natural occurrence in a variety of situations, and polynomial multiplication is one such example.

**Polynomial Multiplication.** For  $p(x) = \sum_{k=0}^{n-1} \alpha_k x^k$ ,  $q(x) = \sum_{k=0}^{n-1} \beta_k x^k$ , let  $\mathbf{a} = (\alpha_0 \ \alpha_1 \ \cdots \ \alpha_{n-1})^T$  and  $\mathbf{b} = (\beta_0 \ \beta_1 \ \cdots \ \beta_{n-1})^T$ . The product  $p(x)q(x) = \gamma_0 + \gamma_1 x + \gamma_2 x^2 + \cdots + \gamma_{2n-2} x^{2n-2}$  is a polynomial of degree  $2n-2$  in which  $\gamma_k$  is simply the  $k^{\text{th}}$  component of the convolution  $\mathbf{a} \odot \mathbf{b}$  because

$$p(x)q(x) = \sum_{k=0}^{2n-2} \left[ \sum_{j=0}^k \alpha_j \beta_{k-j} \right] x^k = \sum_{k=0}^{2n-2} [\mathbf{a} \odot \mathbf{b}]_k x^k.$$

### Convolution Theorem

Let  $\mathbf{a} \times \mathbf{b}$  denote the entry-by-entry product

$$\mathbf{a} \times \mathbf{b} = \begin{pmatrix} \alpha_0 \\ \alpha_1 \\ \vdots \\ \alpha_{n-1} \end{pmatrix} \times \begin{pmatrix} \beta_0 \\ \beta_1 \\ \vdots \\ \beta_{n-1} \end{pmatrix} = \begin{pmatrix} \alpha_0 \beta_0 \\ \alpha_1 \beta_1 \\ \vdots \\ \alpha_{n-1} \beta_{n-1} \end{pmatrix}_{n \times 1},$$

and let  $\hat{\mathbf{a}}$  and  $\hat{\mathbf{b}}$  be the padded vectors

$$\hat{\mathbf{a}} = \begin{pmatrix} \alpha_0 \\ \vdots \\ \alpha_{n-1} \\ 0 \\ \vdots \\ 0 \end{pmatrix}_{2n \times 1} \quad \text{and} \quad \hat{\mathbf{b}} = \begin{pmatrix} \beta_0 \\ \vdots \\ \beta_{n-1} \\ 0 \\ \vdots \\ 0 \end{pmatrix}_{2n \times 1}.$$

If  $\mathbf{F} = \mathbf{F}_{2n}$  is the Fourier matrix of order  $2n$ , then

$$\mathbf{F}(\mathbf{a} \odot \mathbf{b}) = (\mathbf{F}\hat{\mathbf{a}}) \times (\mathbf{F}\hat{\mathbf{b}}) \quad \text{and} \quad \mathbf{a} \odot \mathbf{b} = \mathbf{F}^{-1} [(\mathbf{F}\hat{\mathbf{a}}) \times (\mathbf{F}\hat{\mathbf{b}})].$$



- According to the convolution theorem, the convolution of two  $n \times 1$  vectors can be computed by executing three discrete Fourier transforms of order  $2n$ .
- But it is still not clear that much has been accomplished.
- Using matrix - vector multiplication to perform the computations on the right-hand side of requires at least 12 times the number of scalar multiplications demanded by the definition of convolution.
- It is necessary to be able to perform a discrete Fourier transform in far fewer scalar multiplications than that required by standard matrix - vector multiplication.
- Two Americans, J. W. Cooley and J. W. Tukey, introduced a fast Fourier transform (FFT) algorithm that requires only on the order of  $(n/2)\log_2 n$  scalar multiplications to compute  $\mathbf{F}_n \mathbf{x}$ .
- The magic of the fast Fourier transform algorithm emanates from the fact that if  $n$  is a power of 2, then a discrete Fourier transform of order  $n$  can be executed by performing two transforms of order  $n/2$ .

The magic of the fast Fourier transform algorithm emanates from the fact that if  $n$  is a power of 2, then a discrete Fourier transform of order  $n$  can be executed by performing two transforms of order  $n/2$ . To appreciate exactly how this comes about, observe that when  $n = 2^r$  we have  $(\xi^j)^n = (\xi^{2j})^{n/2}$ , so

$$\{1, \xi, \xi^2, \xi^3, \dots, \xi^{n-1}\} = \text{the } n^{\text{th}} \text{ roots of unity}$$

if and only if

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$$\{1, \xi^2, \xi^4, \xi^6, \dots, \xi^{n-2}\} = \text{the } (n/2)^{\text{th}} \text{ roots of unity.}$$

This means that the  $(j, k)$ -entries in the Fourier matrices  $\mathbf{F}_n$  and  $\mathbf{F}_{n/2}$  are

$$[\mathbf{F}_n]_{jk} = \xi^{jk} \text{ and } [\mathbf{F}_{n/2}]_{jk} = (\xi^2)^{jk} = \xi^{2jk}.$$

If the columns of  $\mathbf{F}_n$  are permuted so that columns with even subscripts are listed before those with odd subscripts, and if  $\mathbf{P}_n^T$  is the corresponding permutation matrix, then we can partition  $\mathbf{F}_n \mathbf{P}_n^T$  as

$$\mathbf{F}_n \mathbf{P}_n^T = [\underbrace{\mathbf{F}_{*0} \mathbf{F}_{*2} \cdots \mathbf{F}_{*n-2} | \mathbf{F}_{*1} \mathbf{F}_{*3} \cdots \mathbf{F}_{*n-1}}_{\text{偶数列}}] = \begin{pmatrix} \mathbf{A}_{\frac{n}{2} \times \frac{n}{2}} & \mathbf{B}_{\frac{n}{2} \times \frac{n}{2}} \\ \mathbf{C}_{\frac{n}{2} \times \frac{n}{2}} & \mathbf{G}_{\frac{n}{2} \times \frac{n}{2}} \end{pmatrix}$$

we see that the entries in  $\mathbf{A}$ ,  $\mathbf{B}$ ,  $\mathbf{C}$ , and  $\mathbf{G}$  are

$$\mathbf{A}_{jk} = \mathbf{F}_{j,2k} = \xi^{2jk} = [\mathbf{F}_{n/2}]_{jk},$$

$$\mathbf{B}_{jk} = \mathbf{F}_{j,2k+1} = \xi^{j(2k+1)} = \xi^j \xi^{2jk} = \xi^j [\mathbf{F}_{n/2}]_{jk},$$

$$\mathbf{C}_{jk} = \mathbf{F}_{\frac{n}{2}+j, 2k} = \xi^{(\frac{n}{2}+j)2k} = \xi^{nk} \xi^{2jk} = \xi^{2jk} = [\mathbf{F}_{n/2}]_{jk},$$

$$\mathbf{G}_{jk} = \mathbf{F}_{\frac{n}{2}+j, 2k+1} = \xi^{(\frac{n}{2}+j)(2k+1)} = \xi^{nk} \xi^{n/2} \xi^j \xi^{2jk} = -\xi^j \xi^{2jt} = -\xi^j [\mathbf{F}_{n/2}]_{jk}.$$

In other words, if  $\mathbf{D}_{n/2}$  is the diagonal matrix

$$\mathbf{D}_{n/2} = \begin{pmatrix} 1 & & & \\ \xi & \xi^2 & & \\ & \ddots & \ddots & \\ & & & \xi^{\frac{n}{2}-1} \end{pmatrix}, \quad \checkmark \quad \downarrow$$

then

$$\mathbf{F}_n \mathbf{P}_n^T = \underbrace{\begin{pmatrix} \mathbf{A}_{(n/2) \times (n/2)} & \mathbf{B}_{(n/2) \times (n/2)} \\ \mathbf{C}_{(n/2) \times (n/2)} & \mathbf{G}_{(n/2) \times (n/2)} \end{pmatrix}}_{\text{not}} = \begin{pmatrix} \mathbf{F}_{n/2} & \mathbf{D}_{n/2} \mathbf{F}_{n/2} \\ \mathbf{F}_{n/2} & -\mathbf{D}_{n/2} \mathbf{F}_{n/2} \end{pmatrix}.$$

## Decomposing the Fourier Matrix

If  $n = 2^r$ , then

$$\mathbf{F}_n = \begin{pmatrix} \mathbf{F}_{n/2} & \mathbf{D}_{n/2}\mathbf{F}_{n/2} \\ \mathbf{F}_{n/2} & -\mathbf{D}_{n/2}\mathbf{F}_{n/2} \end{pmatrix} \mathbf{P}_n,$$

where

$$\mathbf{D}_{n/2} = \begin{pmatrix} 1 & & & & \\ \xi & \xi^2 & & & \\ & & \ddots & & \\ & & & & \xi^{\frac{n}{2}-1} \end{pmatrix}$$

contains half of the  $n^{th}$  roots of unity and  $\mathbf{P}_n$  is the “even–odd” permutation matrix defined by

$$\mathbf{P}_n^T = [\mathbf{e}_0 \ \mathbf{e}_2 \ \mathbf{e}_4 \ \cdots \ \mathbf{e}_{n-2} \mid \mathbf{e}_1 \ \mathbf{e}_3 \ \mathbf{e}_5 \ \cdots \ \mathbf{e}_{n-1}].$$

- The decomposition says that a discrete Fourier transform of order  $n = 2^r$  can be accomplished by two Fourier transforms of order  $n/2 = 2^{r-1}$ , and this leads to the FFT algorithm.
- To get a feel for how the FFT works, consider the case when  $n = 8$ , and proceed to “divide and conquer.”

$$\mathbf{x}_8 = \begin{pmatrix} x_0 \\ x_1 \\ x_2 \\ x_3 \\ x_4 \\ x_5 \\ x_6 \\ x_7 \end{pmatrix}, \quad \text{then} \quad \mathbf{P}_8 \mathbf{x}_8 = \begin{pmatrix} x_0 \\ x_2 \\ x_4 \\ x_6 \\ \overline{x_1} \\ x_3 \\ x_5 \\ x_7 \end{pmatrix} = \begin{pmatrix} \mathbf{x}_4^{(0)} \\ \overline{\mathbf{x}_4^{(1)}} \end{pmatrix},$$

so

$$\mathbf{F}_8 \mathbf{x}_8 = \begin{pmatrix} \mathbf{F}_4 & \mathbf{D}_4 \mathbf{F}_4 \\ \mathbf{F}_4 & -\mathbf{D}_4 \mathbf{F}_4 \end{pmatrix} \begin{pmatrix} \mathbf{x}_4^{(0)} \\ \mathbf{x}_4^{(1)} \end{pmatrix} = \begin{pmatrix} \mathbf{F}_4 \mathbf{x}_4^{(0)} + \mathbf{D}_4 \mathbf{F}_4 \mathbf{x}_4^{(1)} \\ \mathbf{F}_4 \mathbf{x}_4^{(0)} - \mathbf{D}_4 \mathbf{F}_4 \mathbf{x}_4^{(1)} \end{pmatrix}.$$

But

$$\mathbf{P}_4 \mathbf{x}_4^{(0)} = \begin{pmatrix} x_0 \\ x_4 \\ \overline{x_2} \\ x_6 \end{pmatrix} = \begin{pmatrix} \mathbf{x}_2^{(0)} \\ \overline{\mathbf{x}_2^{(1)}} \end{pmatrix} \quad \text{and} \quad \mathbf{P}_4 \mathbf{x}_4^{(1)} = \begin{pmatrix} x_1 \\ x_5 \\ \overline{x_3} \\ x_7 \end{pmatrix} = \begin{pmatrix} \mathbf{x}_2^{(2)} \\ \overline{\mathbf{x}_2^{(3)}} \end{pmatrix},$$

so

$$\mathbf{F}_4 \mathbf{x}_4^{(0)} = \begin{pmatrix} \mathbf{F}_2 & \mathbf{D}_2 \mathbf{F}_2 \\ \mathbf{F}_2 & -\mathbf{D}_2 \mathbf{F}_2 \end{pmatrix} \begin{pmatrix} \mathbf{x}_2^{(0)} \\ \mathbf{x}_2^{(1)} \end{pmatrix} = \begin{pmatrix} \mathbf{F}_2 \mathbf{x}_2^{(0)} + \mathbf{D}_2 \mathbf{F}_2 \mathbf{x}_2^{(1)} \\ \mathbf{F}_2 \mathbf{x}_2^{(0)} - \mathbf{D}_2 \mathbf{F}_2 \mathbf{x}_2^{(1)} \end{pmatrix}$$

and

$$\mathbf{F}_4 \mathbf{x}_4^{(1)} = \begin{pmatrix} \mathbf{F}_2 & \mathbf{D}_2 \mathbf{F}_2 \\ \mathbf{F}_2 & -\mathbf{D}_2 \mathbf{F}_2 \end{pmatrix} \begin{pmatrix} \mathbf{x}_2^{(2)} \\ \mathbf{x}_2^{(3)} \end{pmatrix} = \begin{pmatrix} \mathbf{F}_2 \mathbf{x}_2^{(2)} + \mathbf{D}_2 \mathbf{F}_2 \mathbf{x}_2^{(3)} \\ \mathbf{F}_2 \mathbf{x}_2^{(2)} - \mathbf{D}_2 \mathbf{F}_2 \mathbf{x}_2^{(3)} \end{pmatrix}.$$

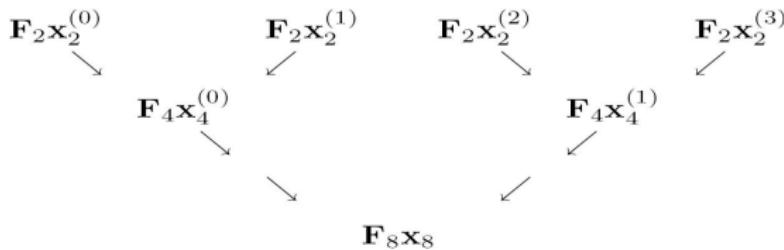


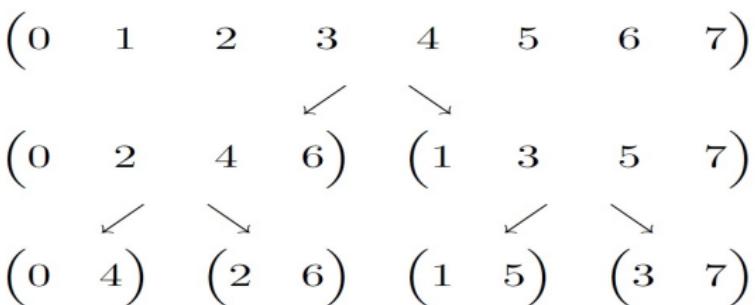
Now, since  $\mathbf{F}_2 = \begin{pmatrix} 1 & 1 \\ 1 & -1 \end{pmatrix}$ , it is a trivial matter to compute the terms

$$\mathbf{F}_2 \mathbf{x}_2^{(0)}, \quad \mathbf{F}_2 \mathbf{x}_2^{(1)}, \quad \mathbf{F}_2 \mathbf{x}_2^{(2)}, \quad \mathbf{F}_2 \mathbf{x}_2^{(3)}.$$

Of course, to actually carry out the computation, we need to work backward through the preceding sequence of steps. That is, we start with

$$\tilde{\mathbf{x}}_8 = \begin{pmatrix} \mathbf{x}_2^{(0)} \\ \mathbf{x}_2^{(1)} \\ \mathbf{x}_2^{(2)} \\ \mathbf{x}_2^{(3)} \end{pmatrix} = \begin{pmatrix} x_0 \\ x_4 \\ x_2 \\ x_6 \\ x_1 \\ x_5 \\ x_3 \\ x_7 \end{pmatrix},$$





Natural order	First level	Second level
$0 \leftrightarrow 000$	$0 \leftrightarrow 000$	$0 \leftrightarrow 000$
$1 \leftrightarrow 001$	$2 \leftrightarrow 010$	$4 \leftrightarrow 100$
$2 \leftrightarrow 010$	$4 \leftrightarrow 100$	$2 \leftrightarrow 010$
$3 \leftrightarrow 011$	$6 \leftrightarrow 110$	$6 \leftrightarrow 110$
$4 \leftrightarrow 100$	$1 \leftrightarrow 001$	$1 \leftrightarrow 001$
$5 \leftrightarrow 101$	$3 \leftrightarrow 011$	$5 \leftrightarrow 101$
$6 \leftrightarrow 110$	$5 \leftrightarrow 101$	$3 \leftrightarrow 011$
$7 \leftrightarrow 111$	$7 \leftrightarrow 111$	$7 \leftrightarrow 111$

## Fast Fourier Transform

For a given input vector  $\mathbf{x}$  containing  $n = 2^r$  components, the discrete Fourier transform  $\mathbf{F}_n \mathbf{x}$  is the result of successively creating the following arrays.

$$\mathbf{X}_{1 \times n} \leftarrow \text{rev}(\mathbf{x}) \quad (\text{bit reverse the subscripts})$$

For  $j = 0, 1, 2, 3, \dots, r - 1$

$$\mathbf{D} \leftarrow \begin{pmatrix} 1 \\ e^{-\pi i / 2^j} \\ e^{-2\pi i / 2^j} \\ e^{-3\pi i / 2^j} \\ \vdots \\ e^{-(2^j-1)\pi i / 2^j} \end{pmatrix}_{2^j \times 1} \quad (\text{Half of the } (2^{j+1})^{\text{th}} \text{ roots of 1, perhaps from a lookup table})$$

$$\mathbf{X}^{(0)} \leftarrow \begin{pmatrix} \mathbf{X}_{*0} & \mathbf{X}_{*2} & \mathbf{X}_{*4} & \cdots & \mathbf{X}_{*2^{r-j}-2} \end{pmatrix}_{2^j \times 2^{r-j-1}}$$

$$\mathbf{X}^{(1)} \leftarrow \begin{pmatrix} \mathbf{X}_{*1} & \mathbf{X}_{*3} & \mathbf{X}_{*5} & \cdots & \mathbf{X}_{*2^{r-j}-1} \end{pmatrix}_{2^j \times 2^{r-j-1}}$$

$$\mathbf{X} \leftarrow \begin{pmatrix} \mathbf{X}^{(0)} + \mathbf{D} \times \mathbf{X}^{(1)} \\ \mathbf{X}^{(0)} - \mathbf{D} \times \mathbf{X}^{(1)} \end{pmatrix}_{2^{j+1} \times 2^{r-j-1}} \quad \left( \begin{array}{l} \text{Define } \times \text{ to mean} \\ [\mathbf{D} \times \mathbf{M}]_{ij} = d_i m_{ij} \end{array} \right)$$

**Problem:** Perform the FFT on  $\mathbf{x} = \begin{pmatrix} x_0 \\ x_1 \\ x_2 \\ x_3 \end{pmatrix}$ .

**Solution:** Start with  $\mathbf{X} \leftarrow \text{rev}(\mathbf{x}) = (x_0 \quad x_2 \quad x_1 \quad x_3)$ .

For  $j = 0$ :

$$\mathbf{D} \leftarrow (1) \quad (\text{Half of the square roots of } 1)$$

$$\mathbf{X}^{(0)} \leftarrow (x_0 \quad x_1)$$

$$\mathbf{X}^{(1)} \leftarrow (x_2 \quad x_3) \quad \text{and} \quad \mathbf{D} \times \mathbf{X}^{(1)} \leftarrow (x_2 \quad x_3)$$

$$\mathbf{X} \leftarrow \begin{pmatrix} \mathbf{X}^{(0)} + \mathbf{D} \times \mathbf{X}^{(1)} \\ \mathbf{X}^{(0)} - \mathbf{D} \times \mathbf{X}^{(1)} \end{pmatrix} = \begin{pmatrix} x_0 + x_2 & x_1 + x_3 \\ x_0 - x_2 & x_1 - x_3 \end{pmatrix}$$

For  $j = 1$ :

$$\mathbf{D} \leftarrow \begin{pmatrix} 1 \\ -i \end{pmatrix} \quad (\text{Half of the } 4^{\text{th}} \text{ roots of } 1)$$

$$\mathbf{X}^{(0)} \leftarrow \begin{pmatrix} x_0 + x_2 \\ x_0 - x_2 \end{pmatrix}$$

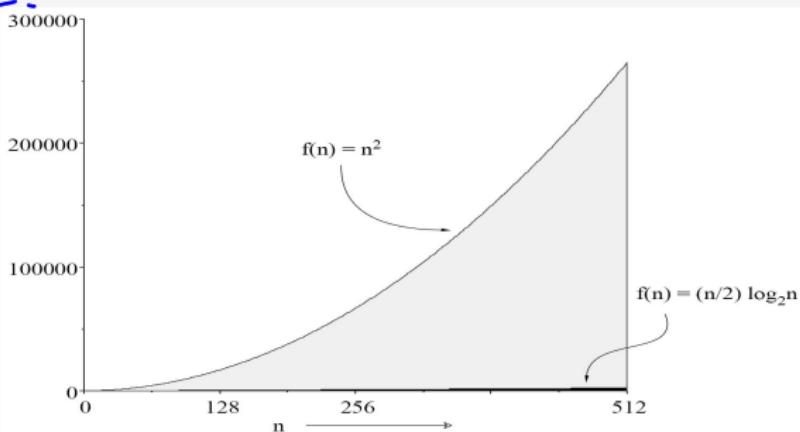
$$\mathbf{X}^{(1)} \leftarrow \begin{pmatrix} x_1 + x_3 \\ x_1 - x_3 \end{pmatrix} \quad \text{and} \quad \mathbf{D} \times \mathbf{X}^{(1)} \leftarrow \begin{pmatrix} x_1 + x_3 \\ -ix_1 + ix_3 \end{pmatrix}$$

$$\mathbf{X} \leftarrow \begin{pmatrix} \mathbf{X}^{(0)} + \mathbf{D} \times \mathbf{X}^{(1)} \\ \mathbf{X}^{(0)} - \mathbf{D} \times \mathbf{X}^{(1)} \end{pmatrix} = \begin{pmatrix} x_0 + x_2 + x_1 + x_3 \\ x_0 - x_2 - ix_1 + ix_3 \\ x_0 + x_2 - x_1 - x_3 \\ x_0 - x_2 + ix_1 - ix_3 \end{pmatrix} = \mathbf{F}_4 \mathbf{x}$$

## FFT Multiplication Count

If  $n$  is a power of 2, then applying the FFT to a vector of  $n$  components requires at most  $(n/2) \log_2 n$  multiplications.

- The  $(n/2) \log_2 n$  count represents a tremendous advantage over the  $n^2$  factor demanded by a direct matrix - vector product.
- To appreciate the magnitude of the difference between  $n^2$  and  $(n/2) \log_2 n$ , look at the following figure



- For  $n = 512$ ,  $n^2 = 262144$  and  $(n/2) \log_2 n = 2304$ .

# Complementary Subspaces

## Complementary Subspaces

Subspaces  $\mathcal{X}, \mathcal{Y}$  of a space  $\mathcal{V}$  are said to be ***complementary*** whenever

$$\mathcal{V} = \mathcal{X} + \mathcal{Y} \quad \text{and} \quad \mathcal{X} \cap \mathcal{Y} = \mathbf{0}.$$

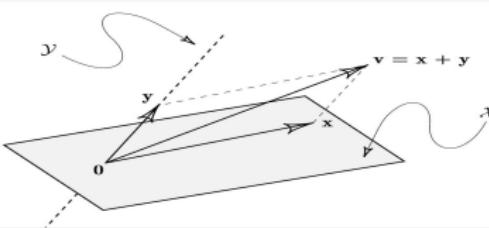
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lwi*

in which case  $\mathcal{V}$  is said to be the ***direct sum*** of  $\mathcal{X}$  and  $\mathcal{Y}$ , and this is denoted by writing  $\mathcal{V} = \mathcal{X} \oplus \mathcal{Y}$ .

- For a vector space  $\mathcal{V}$  with subspaces  $\mathcal{X}, \mathcal{Y}$  having respective bases  $\mathcal{B}_{\mathcal{X}}$  and  $\mathcal{B}_{\mathcal{Y}}$ , the following statements are equivalent.
  - ▷  $\mathcal{V} = \mathcal{X} \oplus \mathcal{Y}$ .
  - ▷ For each  $\mathbf{v} \in \mathcal{V}$  there are *unique* vectors  $\mathbf{x} \in \mathcal{X}$  and  $\mathbf{y} \in \mathcal{Y}$  such that  $\mathbf{v} = \mathbf{x} + \mathbf{y}$ .
  - ▷  $\mathcal{B}_{\mathcal{X}} \cap \mathcal{B}_{\mathcal{Y}} = \emptyset$  and  $\mathcal{B}_{\mathcal{X}} \cup \mathcal{B}_{\mathcal{Y}}$  is a basis for  $\mathcal{V}$ .

- For example, consider the two subspaces of  $\mathfrak{R}^3$ ,  $\mathcal{X}$  is a plane through the origin, and  $\mathcal{Y}$  is a line through the origin.



## Projection

Suppose that  $\mathcal{V} = \mathcal{X} \oplus \mathcal{Y}$  so that for each  $\mathbf{v} \in \mathcal{V}$  there are unique vectors  $\mathbf{x} \in \mathcal{X}$  and  $\mathbf{y} \in \mathcal{Y}$  such that  $\mathbf{v} = \mathbf{x} + \mathbf{y}$ .

- The vector  $\mathbf{x}$  is called the projection of  $\mathbf{v}$  onto  $\mathcal{X}$  along  $\mathcal{Y}$ .
- The vector  $\mathbf{y}$  is called the projection of  $\mathbf{v}$  onto  $\mathcal{Y}$  along  $\mathcal{X}$ .

- It's clear that if  $\mathcal{X} \perp \mathcal{Y}$ , then the notion of projection agrees with the concept of orthogonal projection.
- The phrase oblique projection is sometimes used to emphasize the fact that  $\mathcal{X}$  and  $\mathcal{Y}$  are not orthogonal subspaces.
- Given a pair of complementary subspaces  $\mathcal{X}$  and  $\mathcal{Y}$  of  $\mathfrak{R}^n$  and an arbitrary vector  $\mathbf{v} \in \mathfrak{R}^n$ , how can the projection of  $\mathbf{v}$  onto  $\mathcal{X}$  be computed?
- One way is to build a projector that is a matrix  $\mathbf{P}_{n \times n}$  with the property that for each  $\mathbf{v} \in \mathfrak{R}^n$ , the product  $\mathbf{P}\mathbf{v}$  is the projection of  $\mathbf{v}$  onto  $\mathcal{X}$  along  $\mathcal{Y}$ .

## Projectors

Let  $\mathcal{X}$  and  $\mathcal{Y}$  be complementary subspaces of a vector space  $\mathcal{V}$  so that each  $\mathbf{v} \in \mathcal{V}$  can be uniquely resolved as  $\mathbf{v} = \mathbf{x} + \mathbf{y}$ , where  $\mathbf{x} \in \mathcal{X}$  and  $\mathbf{y} \in \mathcal{Y}$ . The unique linear operator  $\mathbf{P}$  defined by  $\mathbf{P}\mathbf{v} = \mathbf{x}$  is called the *projector onto  $\mathcal{X}$  along  $\mathcal{Y}$* , and  $\mathbf{P}$  has the following properties.

- $\mathbf{P}^2 = \mathbf{P}$  ( $\mathbf{P}$  is idempotent). ↗
  - $\mathbf{I} - \mathbf{P}$  is the complementary projector onto  $\mathcal{Y}$  along  $\mathcal{X}$ . ↗ 2023.3.21
  - $R(\mathbf{P}) = \{\mathbf{x} \mid \mathbf{Px} = \mathbf{x}\}$  (the set of “fixed points” for  $\mathbf{P}$ ).
  - $R(\mathbf{P}) = N(\mathbf{I} - \mathbf{P}) = \mathcal{X}$  and  $R(\mathbf{I} - \mathbf{P}) = N(\mathbf{P}) = \mathcal{Y}$ . Px = x
  - If  $\mathcal{V} = \mathbb{R}^n$  or  $\mathcal{C}^n$ , then  $\mathbf{P}$  is given by
- $$\mathbf{P} = [\mathbf{X} \mid \mathbf{0}] [\mathbf{X} \mid \mathbf{Y}]^{-1} = [\mathbf{X} \mid \mathbf{Y}] \begin{pmatrix} \mathbf{I} & \mathbf{0} \\ \mathbf{0} & \mathbf{0} \end{pmatrix} [\mathbf{X} \mid \mathbf{Y}]^{-1},$$
- where the columns of  $\mathbf{X}$  and  $\mathbf{Y}$  are respective bases for  $\mathcal{X}$  and  $\mathcal{Y}$ .

- It is easy to get  $\mathbf{P}$  is similar to the diagonal matrix, which must be the matrix representation of the linear operator that when restricted to  $\mathcal{X}$  is the identity operator and when restricted to  $\mathcal{Y}$  is the zero operator.
- Statement says that  $\mathbf{P}$  is a projector, then  $\mathbf{P}$  is idempotent.
- Is every idempotent linear operator necessarily a projector?

## Projectors and Idempotents

A linear operator  $\mathbf{P}$  on  $\mathcal{V}$  is a projector if and only if  $\mathbf{P}^2 = \mathbf{P}$ .

*Proof.* The fact that every projector is idempotent was proven . The proof of the converse rests on the fact that

$$\mathbf{P}^2 = \mathbf{P} \implies R(\mathbf{P}) \text{ and } N(\mathbf{P}) \text{ are complementary subspaces.}$$

To prove this, observe that  $\mathcal{V} = R(\mathbf{P}) + N(\mathbf{P})$  because for each  $\mathbf{v} \in \mathcal{V}$ ,

$$\mathbf{v} = \mathbf{P}\mathbf{v} + (\mathbf{I} - \mathbf{P})\mathbf{v}, \quad \text{where } \mathbf{P}\mathbf{v} \in R(\mathbf{P}) \text{ and } (\mathbf{I} - \mathbf{P})\mathbf{v} \in N(\mathbf{P}).$$

Furthermore,  $R(\mathbf{P}) \cap N(\mathbf{P}) = \mathbf{0}$  because

$$\mathbf{x} \in R(\mathbf{P}) \cap N(\mathbf{P}) \implies \mathbf{x} = \mathbf{P}\mathbf{y} \text{ and } \mathbf{P}\mathbf{x} = \mathbf{0} \implies \mathbf{x} = \mathbf{P}\mathbf{y} = \mathbf{P}^2\mathbf{y} = \mathbf{0},$$

**Problem:** Let  $\mathcal{X}$  and  $\mathcal{Y}$  be the subspaces of  $\mathbb{R}^3$  that are spanned by

$$\mathcal{B}_{\mathcal{X}} = \left\{ \begin{pmatrix} 1 \\ -1 \\ -1 \end{pmatrix}, \begin{pmatrix} 0 \\ 1 \\ -2 \end{pmatrix} \right\} \quad \text{and} \quad \mathcal{B}_{\mathcal{Y}} = \left\{ \begin{pmatrix} 1 \\ -1 \\ 0 \end{pmatrix} \right\},$$

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Good!

respectively. Explain why  $\mathcal{X}$  and  $\mathcal{Y}$  are complementary, and then determine the projector onto  $\mathcal{X}$  along  $\mathcal{Y}$ . What is the projection of  $\mathbf{v} = (-2 \ 1 \ 3)^T$  onto  $\mathcal{X}$  along  $\mathcal{Y}$ ? What is the projection of  $\mathbf{v}$  onto  $\mathcal{Y}$  along  $\mathcal{X}$ ?

**Solution:**  $\mathcal{B}_{\mathcal{X}}$  and  $\mathcal{B}_{\mathcal{Y}}$  are linearly independent, so they are bases for  $\mathcal{X}$  and  $\mathcal{Y}$ , respectively. The spaces  $\mathcal{X}$  and  $\mathcal{Y}$  are complementary because

$$\underbrace{\text{rank } [\mathbf{X} \mid \mathbf{Y}]}_{= 3} = \text{rank} \left( \begin{array}{cc|c} 1 & 0 & 1 \\ -1 & 1 & -1 \\ -1 & -2 & 0 \end{array} \right) = 3 \quad \checkmark$$

insures that  $\mathcal{B}_{\mathcal{X}} \cup \mathcal{B}_{\mathcal{Y}}$  is a basis for  $\mathbb{R}^3$ . The projector onto  $\mathcal{X}$  along  $\mathcal{Y}$  is

$$\mathbf{P} = [\mathbf{X} \mid \mathbf{0}] [\mathbf{X} \mid \mathbf{Y}]^{-1} = \left( \begin{array}{ccc} 1 & 0 & 0 \\ -1 & 1 & 0 \\ -1 & -2 & 0 \end{array} \right) \left( \begin{array}{ccc} -2 & -2 & -1 \\ 1 & 1 & 0 \\ 3 & 2 & 1 \end{array} \right)^{-1} = \left( \begin{array}{ccc} -2 & -2 & -1 \\ 3 & 3 & 1 \\ 0 & 0 & 1 \end{array} \right). \quad \checkmark$$

# Range-Nullspace Decomposition

互补子空间

- Since there are infinitely many different pairs of complementary subspaces in  $\mathfrak{R}^n$  (or  $C^n$ ), is some pair more “natural” than the rest?
- If we start with a given matrix  $A_{n \times n}$ , then there is a very natural direct sum decomposition of  $\mathfrak{R}^n$  defined by fundamental subspaces associated with powers of A.
- The rank plus nullity theorem says that  $\dim R(A) + \dim N(A) = n$ , so it's reasonable to ask about the possibility of  $R(A)$  and  $N(A)$  being complementary subspaces.
- If  $A$  is nonsingular, then it's trivially true that  $R(A)$  and  $N(A)$  are complementary.  $\rightarrow$  为什么
- But when  $A$  is singular, this need not be the case because  $R(A)$  and  $N(A)$  need not be disjoint.
- For example

$$A = \begin{pmatrix} 0 & 1 \\ 0 & 0 \end{pmatrix} \Rightarrow \begin{pmatrix} 1 \\ 0 \end{pmatrix} \in \underline{R(A)} \cap \underline{N(A)}.$$



# Range-Nullspace Decomposition

For every singular matrix  $\mathbf{A}_{n \times n}$ , there exists a positive integer  $k$  such that  $R(\mathbf{A}^k)$  and  $N(\mathbf{A}^k)$  are complementary subspaces. That is,

$$\mathbb{R}^n = R(\mathbf{A}^k) \oplus N(\mathbf{A}^k).$$

$\mathbf{A}^k$  有逆矩阵

- The smallest positive integer  $k$  is called the index of  $\mathbf{A}$ . For nonsingular matrices we define  $\text{index}(\mathbf{A}) = 0$ .

## Index

The index of a square matrix  $\mathbf{A}$  is the smallest nonnegative integer  $k$  such that any one of the three following statements is true.

- $\text{rank}(\mathbf{A}^k) = \text{rank}(\mathbf{A}^{k+1})$ . 不成立
- $R(\mathbf{A}^k) = R(\mathbf{A}^{k+1})$ —i.e., the point where  $R(\mathbf{A}^k)$  stops shrinking.
- $N(\mathbf{A}^k) = N(\mathbf{A}^{k+1})$ —i.e., the point where  $N(\mathbf{A}^k)$  stops growing.

For nonsingular matrices,  $\text{index}(\mathbf{A}) = 0$ . For singular matrices,  $\text{index}(\mathbf{A})$  is the smallest *positive* integer  $k$  such that either of the following two statements is true.

- $R(\mathbf{A}^k) \cap N(\mathbf{A}^k) = \{\mathbf{0}\}$ .
- $\mathbb{R}^n = R(\mathbf{A}^k) \oplus N(\mathbf{A}^k)$ .

**Problem:** Determine the index of  $\mathbf{A} = \begin{pmatrix} 2 & 0 & 0 \\ 0 & 1 & 1 \\ 0 & -1 & -1 \end{pmatrix}$ .

**Solution:**  $\mathbf{A}$  is singular (because  $\text{rank}(\mathbf{A}) = 2$ ), so  $\text{index}(\mathbf{A}) > 0$ . Since

$$\mathbf{A}^2 = \begin{pmatrix} 4 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix} \quad \text{and} \quad \mathbf{A}^3 = \begin{pmatrix} 8 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix},$$

we see that  $\text{rank}(\mathbf{A}) > \text{rank}(\mathbf{A}^2) = \text{rank}(\mathbf{A}^3)$ , so  $\text{index}(\mathbf{A}) = 2$ . Alternately,

$$R(\mathbf{A}) = \text{span} \left\{ \begin{pmatrix} 2 \\ 0 \\ 0 \end{pmatrix}, \begin{pmatrix} 0 \\ 1 \\ -1 \end{pmatrix} \right\}, \quad R(\mathbf{A}^2) = \text{span} \left( \begin{pmatrix} 4 \\ 0 \\ 0 \end{pmatrix} \right), \quad R(\mathbf{A}^3) = \text{span} \left( \begin{pmatrix} 8 \\ 0 \\ 0 \end{pmatrix} \right),$$

so  $R(\mathbf{A}) \supset R(\mathbf{A}^2) = R(\mathbf{A}^3)$  implies  $\boxed{\text{index}(\mathbf{A}) = 2}$ .

## Nilpotent Matrices

- $\mathbf{N}_{n \times n}$  is said to be nilpotent whenever  $\mathbf{N}^k = \mathbf{0}$  for some positive integer  $k$ .
- $k = \text{index}(\mathbf{N})$  is the smallest positive integer such that  $\mathbf{N}^k = \mathbf{0}$ . (Some authors refer to  $\text{index}(\mathbf{N})$  as the index of nilpotency.)

**Problem:** Verify that

$$\mathbf{N} = \begin{pmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{pmatrix}$$

is a nilpotent matrix, and determine its index.

**Solution:** Computing the powers

$$\mathbf{N}^2 = \begin{pmatrix} 0 & 0 & 1 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix} \quad \text{and} \quad \mathbf{N}^3 = \begin{pmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix},$$

reveals that  $\mathbf{N}$  is indeed nilpotent, and it shows that  $\text{index}(\mathbf{N}) = 3$  because  $\mathbf{N}^3 = \mathbf{0}$ , but  $\mathbf{N}^2 \neq \mathbf{0}$ .

- Anytime  $\mathbb{R}^n$  can be written as the direct sum of two complementary subspaces such that one of them is an invariant subspace for a given square matrix  $\mathbf{A}$ . (3/21/2024)
- We have a block-triangular representation for  $\mathbf{A}$ .
- And if both complementary spaces are invariant under  $\mathbf{A}$  this block-triangular representation is actually block diagonal.

# 核零分解

## Core-Nilpotent Decomposition

If  $\mathbf{A}$  is an  $n \times n$  singular matrix of index  $k$  such that  $\text{rank}(\mathbf{A}^k) = r$ , then there exists a nonsingular matrix  $\mathbf{Q}$  such that

$$\mathbf{Q}^{-1}\mathbf{A}\mathbf{Q} = \begin{pmatrix} \mathbf{C}_{r \times r} & \mathbf{0} \\ \mathbf{0} & \mathbf{N} \end{pmatrix}$$

$\mathbf{Q}$  是一个  
非奇异阵

in which  $\mathbf{C}$  is nonsingular, and  $\mathbf{N}$  is nilpotent of index  $k$ . In other words,  $\mathbf{A}$  is similar to a  $2 \times 2$  block-diagonal matrix containing a non-singular “core” and a nilpotent component. The block-diagonal matrix is called a core-nilpotent decomposition of  $\mathbf{A}$ .

**Note:** When  $\mathbf{A}$  is nonsingular,  $k = 0$  and  $r = n$ , so  $\mathbf{N}$  is not present, and we can set  $\mathbf{Q} = \mathbf{I}$  and  $\mathbf{C} = \mathbf{A}$  (the nonsingular core is everything).

### ■ Drazin Inverse: if

$$\mathbf{A} = \mathbf{Q} \begin{pmatrix} \mathbf{C} & \mathbf{0} \\ \mathbf{0} & \mathbf{N} \end{pmatrix} \mathbf{Q}^{-1}, \quad \text{then} \quad \mathbf{A}^D = \mathbf{Q} \begin{pmatrix} \mathbf{C}^{-1} & \mathbf{0} \\ \mathbf{0} & \mathbf{0} \end{pmatrix} \mathbf{Q}^{-1}$$

defines the Drazin inverse of  $\mathbf{A}$ .

- $\mathbf{A}^D$  is unique, and  $\mathbf{A}^D = \mathbf{A}^{-1}$  when  $\mathbf{A}$  is nonsingular.
- $\mathbf{A}^D \mathbf{A} \mathbf{A}^D = \mathbf{A}^D, \mathbf{A} \mathbf{A}^D = \mathbf{A}^D \mathbf{A}, \mathbf{A}^{k+1} \mathbf{A}^D = \mathbf{A}^k$ , where  $k = \text{index}(\mathbf{A})$ .

# Orthogonal Decomposition

正交分解

## Orthogonal Complement

For a subset  $\mathcal{M}$  of an inner-product space  $\mathcal{V}$ , the orthogonal complement  $\mathcal{M}^\perp$  (pronounced “ $\mathcal{M}$  perp”) of  $\mathcal{M}$  is defined to be the set of all vectors in  $\mathcal{V}$  that are orthogonal to every vector in  $\mathcal{M}$ . That is,

$$\mathcal{M}^\perp = \{x \in \mathcal{V} \mid \langle m|x \rangle = 0 \text{ for all } m \in \mathcal{M}\}.$$

- For example, if  $\mathcal{M} = \{x\}$  is a single vector in  $\mathbb{R}^2$ ,  $\mathcal{M}^\perp$  is the line through the origin that is perpendicular to  $x$ .
- If  $\mathcal{M}$  is a plane through the origin in  $\mathbb{R}^3$ , then  $\mathcal{M}^\perp$  is the line through the origin that is perpendicular to the plane.

## Orthogonal Complementary Subspaces

If  $\mathcal{M}$  is a subspace of a finite-dimensional inner-product space  $\mathcal{V}$ , then

$$\mathcal{V} = \mathcal{M} \oplus \mathcal{M}^\perp.$$

Furthermore, if  $\mathcal{N}$  is a subspace such that  $\mathcal{V} = \mathcal{M} \oplus \mathcal{N}$  and  $\mathcal{N} \perp \mathcal{M}$  (every vector in  $\mathcal{N}$  is orthogonal to every vector in  $\mathcal{M}$ ), then

$$\mathcal{N} = \mathcal{M}^\perp.$$

## Perp Operation

If  $\mathcal{M}$  is a subspace of an  $n$ -dimensional inner-product space, then the following statements are true.

- $\dim \mathcal{M}^\perp = n - \dim \mathcal{M}$
- $\mathcal{M}^{\perp\perp} = \mathcal{M}$

正交补运算

## Orthogonal Decomposition Theorem

For every  $\mathbf{A} \in \mathbb{R}^{m \times n}$ ,

$$\underline{R(\mathbf{A})^\perp = N(\mathbf{A}^T)} \quad \text{and} \quad \underline{N(\mathbf{A})^\perp = R(\mathbf{A}^T)}.$$

this means that every matrix  $\mathbf{A} \in \mathbb{R}^{m \times n}$  produces an orthogonal decomposition of  $\mathbb{R}^m$  and  $\mathbb{R}^n$  in the sense that

$$\mathbb{R}^m = R(\mathbf{A}) \oplus R(\mathbf{A})^\perp = R(\mathbf{A}) \oplus N(\mathbf{A}^T),$$

and

$$\mathbb{R}^n = N(\mathbf{A}) \oplus N(\mathbf{A})^\perp = N(\mathbf{A}) \oplus R(\mathbf{A}^T).$$

矩阵有解定理

- The orthogonal decomposition theorem holds for all matrices.
- It tells us how to decompose  $\mathbb{R}^m$  and  $\mathbb{R}^n$  in terms of the four fundamental subspaces of  $\mathbf{A}$ .
- It also tells us how to decompose  $\mathbf{A}$  itself into more basic components.

## URV Factorization

: JAK 18/21 URV 4/4

For each  $\mathbf{A} \in \mathbb{R}^{m \times n}$  of rank  $r$ , there are orthogonal matrices  $\mathbf{U}_{m \times m}$  and  $\mathbf{V}_{n \times n}$  and a nonsingular matrix  $\mathbf{C}_{r \times r}$  such that

$$\boxed{\mathbf{A} = \mathbf{U}\mathbf{R}\mathbf{V}^T = \mathbf{U} \begin{pmatrix} \mathbf{C}_{r \times r} & \mathbf{0} \\ \mathbf{0} & \mathbf{0} \end{pmatrix}_{m \times n} \mathbf{V}^T.}$$

- The first  $r$  columns in  $\mathbf{U}$  are an orthonormal basis for  $R(\mathbf{A})$ .
- The last  $m-r$  columns of  $\mathbf{U}$  are an orthonormal basis for  $N(\mathbf{A}^T)$ .
- The first  $r$  columns in  $\mathbf{V}$  are an orthonormal basis for  $R(\mathbf{A}^T)$ .
- The last  $n-r$  columns of  $\mathbf{V}$  are an orthonormal basis for  $N(\mathbf{A})$ .

Each different collection of orthonormal bases for the four fundamental subspaces of  $\mathbf{A}$  produces a different URV factorization of  $\mathbf{A}$ . In the complex case, replace  $(\star)^T$  by  $(\star)^*$  and “orthogonal” by “unitary.”

- Support that  $\text{rank}(\mathbf{A}) = r$ , and let

$$\underline{\mathcal{B}_{R(\mathbf{A})} = \{\mathbf{u}_1, \mathbf{u}_2, \dots, \mathbf{u}_r\}} \quad \text{and} \quad \underline{\mathcal{B}_{N(\mathbf{A}^T)} = \{\mathbf{u}_{r+1}, \mathbf{u}_{r+2}, \dots, \mathbf{u}_m\}}$$

be orthonormal bases for  $R(\mathbf{A})$  and  $N(\mathbf{A}^T)$ , respectively, and let

$$\underline{\mathcal{B}_{R(\mathbf{A}^T)} = \{\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_r\}} \quad \text{and} \quad \underline{\mathcal{B}_{N(\mathbf{A})} = \{\mathbf{v}_{r+1}, \mathbf{v}_{r+2}, \dots, \mathbf{v}_n\}}$$

be orthonormal bases for  $R(\mathbf{A}^T)$  and  $N(\mathbf{A})$ , respectively. It follows that  $\mathcal{B}_{R(\mathbf{A})} \cup \mathcal{B}_{N(\mathbf{A}^T)}$  and  $\mathcal{B}_{R(\mathbf{A}^T)} \cup \mathcal{B}_{N(\mathbf{A})}$  are orthonormal bases for  $\mathbb{R}^m$  and  $\mathbb{R}^n$ , respectively, and hence

$$\mathbf{U}_{m \times m} = (\mathbf{u}_1 | \mathbf{u}_2 | \cdots | \mathbf{u}_m) \quad \text{and} \quad \mathbf{V}_{n \times n} = (\mathbf{v}_1 | \mathbf{v}_2 | \cdots | \mathbf{v}_n)$$

are orthogonal matrices. Now consider the product  $\mathbf{R} = \mathbf{U}^T \mathbf{A} \mathbf{V}$ , and notice that  $r_{ij} = \mathbf{u}_i^T \mathbf{A} \mathbf{v}_j$ . However,  $\mathbf{u}_i^T \mathbf{A} = \mathbf{0}$  for  $i = r+1, \dots, m$  and  $\mathbf{A} \mathbf{v}_j = \mathbf{0}$  for  $j = r+1, \dots, n$ , so

$$\mathbf{R} = \mathbf{U}^T \mathbf{A} \mathbf{V} = \begin{pmatrix} \mathbf{u}_1^T \mathbf{A} \mathbf{v}_1 & \cdots & \mathbf{u}_1^T \mathbf{A} \mathbf{v}_r & 0 & \cdots & 0 \\ \vdots & \ddots & \vdots & \vdots & & \vdots \\ \mathbf{u}_r^T \mathbf{A} \mathbf{v}_1 & \cdots & \mathbf{u}_r^T \mathbf{A} \mathbf{v}_r & 0 & \cdots & 0 \\ \mathbf{0} & \cdots & \mathbf{0} & \mathbf{0} & \cdots & \mathbf{0} \\ \vdots & & \vdots & \vdots & \ddots & \vdots \\ \mathbf{0} & \cdots & \mathbf{0} & \mathbf{0} & \cdots & \mathbf{0} \end{pmatrix}.$$

In other words,  $\mathbf{A}$  can be factored as

$$\mathbf{A} = \mathbf{U} \mathbf{R} \mathbf{V}^T = \mathbf{U} \begin{pmatrix} \mathbf{C}_{r \times r} & \mathbf{0} \\ \mathbf{0} & \mathbf{0} \end{pmatrix} \mathbf{V}^T.$$

这叫什么？

- The range-nullspace decomposition and orthogonal decomposition theorem produces a decomposition of  $\mathbf{A}$ .
- The range-nullspace decomposition decomposes  $\mathbb{R}^n$  with square matrices while the orthogonal decomposition theorem does it with rectangular matrices.
- So does this mean that the range-nullspace decomposition is a special case of the orthogonal decomposition theorem?
- No! Even for square matrices they are not very comparable because each says something that the other doesn't.

~~知识点~~

- The core-nilpotent decomposition is obtained by a similarity transformation,
- Orthogonal decomposition has the advantage whenever orthogonality is naturally built into a problem-such as least squares applications ~~矩阵~~.
- Orthogonal methods often produce numerically stable algorithms for floating-point computation, whereas similarity transformations are generally not well suited for numerical computations.
- The value of similarity is mainly on the theoretical side of the coin.

## Range Perpendicular to Nullspace

For  $\text{rank}(\mathbf{A}_{n \times n}) = r$ , the following statements are equivalent:

- $R(\mathbf{A}) \perp N(\mathbf{A})$ ,
- $R(\mathbf{A}) = R(\mathbf{A}^T)$ ,
- $N(\mathbf{A}) = N(\mathbf{A}^T)$ ,
- $\mathbf{A} = \mathbf{U} \begin{pmatrix} \mathbf{C}_{r \times r} & \mathbf{0} \\ \mathbf{0} & \mathbf{0} \end{pmatrix} \mathbf{U}^T$

$R(\mathbf{A}), N(\mathbf{A})$

in which  $\mathbf{U}$  is orthogonal and  $\mathbf{C}$  is nonsingular. Such matrices will be called **RPN matrices**, short for “range perpendicular to nullspace.” Some authors call them *range-symmetric* or *EP* matrices. Nonsingular matrices are trivially RPN because they have a zero nullspace. For complex matrices, replace  $(\star)^T$  by  $(\star)^*$  and “orthogonal” by “unitary.”



**Problem:** Explain how to make C lower triangular.

$$\boxed{C = \begin{pmatrix} C_{11} & C_{12} \\ 0 & C_{22} \end{pmatrix}}$$

**Solution:** Apply Householder (or Givens) reduction to produce an orthogonal matrix  $P_{m \times m}$  such that  $PA = \begin{pmatrix} B \\ 0 \end{pmatrix}$ , where B is  $r \times n$  of rank r. Householder (or Givens) reduction applied to  $B^T$  results in an orthogonal matrix Q and a nonsingular upper-triangular matrix T, such that

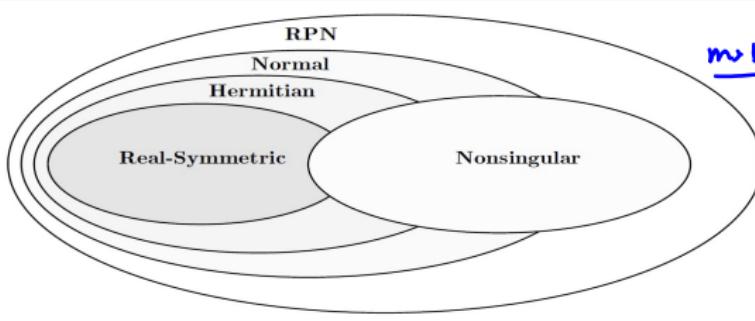
$$QB^T = \begin{pmatrix} T_{r \times r} \\ 0 \end{pmatrix} \Rightarrow B = (T^T | 0)Q \Rightarrow \begin{pmatrix} B \\ 0 \end{pmatrix} = \begin{pmatrix} T^T & 0 \\ 0 & 0 \end{pmatrix} Q,$$

(Givens)?  $\rightarrow (T_{r \times r} | 0)$  (why?)

so  $A = P^T \begin{pmatrix} B \\ 0 \end{pmatrix} = P^T \begin{pmatrix} T^T & 0 \\ 0 & 0 \end{pmatrix} Q$  is a URV factorization.

$$\boxed{PA = \begin{pmatrix} B \\ 0 \end{pmatrix}}$$

**Note:** C can in fact be made diagonal.



more (more) norm

- $A$  is called a **normal matrix** whenever  $AA^* = A^*A$ .

# Singular Value Decomposition

奇偶分解

## Singular Value Decomposition

For each  $\mathbf{A} \in \Re^{m \times n}$  of rank  $r$ , there are orthogonal matrices  $\mathbf{U}_{m \times m}$ ,  $\mathbf{V}_{n \times n}$  and a diagonal matrix  $\mathbf{D}_{r \times r} = \text{diag}(\sigma_1, \sigma_2, \dots, \sigma_r)$  such that

$$\mathbf{A} = \mathbf{U} \begin{pmatrix} \mathbf{D} & \mathbf{0} \\ \mathbf{0} & \mathbf{0} \end{pmatrix}_{m \times n} \mathbf{V}^T \quad \text{with} \quad \underbrace{\sigma_1 \geq \sigma_2 \geq \dots \geq \sigma_r > 0}.$$

The  $\sigma_i$ 's are called the nonzero singular values of  $\mathbf{A}$ . When  $r < p = \min\{m, n\}$ ,  $\mathbf{A}$  is said to have  $p - r$  additional zero singular values.

奇偶分解

- The above factorization is called a singular value decomposition of  $\mathbf{A}$ , and the columns in  $\mathbf{U}$  and  $\mathbf{V}$  are called left-hand and right-hand singular vectors for  $\mathbf{A}$ , respectively.
- While the constructive method used to derive the SVD can be used as an algorithm, more sophisticated techniques exist.
- All good matrix computation packages contain numerically stable SVD implementations.
- The SVD is valid for complex matrices when  $(*)^T$  is replaced by  $(*)^*$ .

- Singular values reveal something about the geometry of linear transformations.
- Because the singular values  $\sigma_1 \geq \sigma_2 \geq \dots \geq \sigma_n$  of a matrix  $\mathbf{A}$  tell us how much distortion can occur under transformation by  $\mathbf{A}$ .
- They give us an explicit picture of how  $\mathbf{A}$  distorts the unit sphere.
- Suppose  $\mathbf{A} \in \mathbb{R}^{n \times n}$  is nonsingular, and let  $\mathcal{S}_2 = \{\mathbf{x} \mid \|\mathbf{x}\|_2 = 1\}$  be the unit sphere in  $\mathbb{R}^n$ .
- The nature of the image  $\mathbf{A}(\mathcal{S}_2)$  is revealed by considering the singular value decompositions

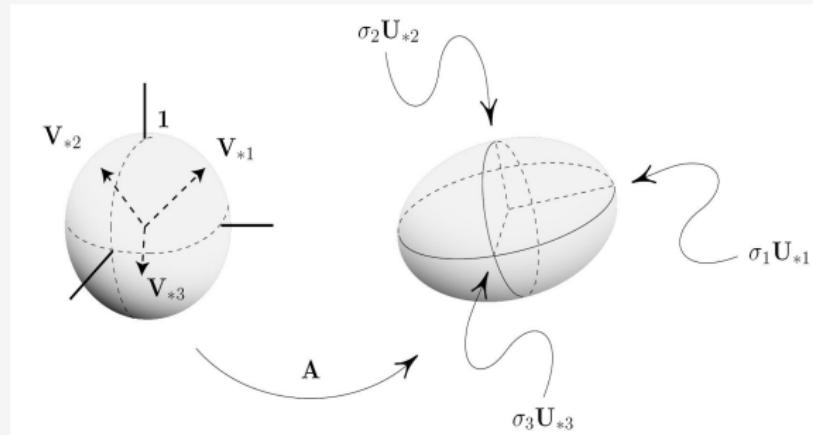
$$\mathbf{A} = \boxed{\mathbf{U}\mathbf{D}\mathbf{V}^T} \quad \text{and} \quad \boxed{\mathbf{A}^{-1} = \mathbf{V}\mathbf{D}^{-1}\mathbf{U}^T} \quad \text{with} \quad \boxed{\mathbf{D} = \text{diag}(\sigma_1, \sigma_2, \dots, \sigma_n)}$$

where  $\mathbf{U}$  and  $\mathbf{V}$  are orthogonal matrices.

- For each  $\mathbf{y} \in \mathbf{A}(\mathcal{S}_2)$  there is an  $\mathbf{x} \in \mathcal{S}_2$  such that  $\mathbf{y} = \mathbf{Ax}$ , so, with  $\mathbf{w} = \mathbf{U}^T \mathbf{y}$ ,

$$\begin{aligned} 1 &= \|\mathbf{x}\|_2^2 = \|\mathbf{A}^{-1}\mathbf{Ax}\|_2^2 = \|\mathbf{A}^{-1}\mathbf{y}\|_2^2 = \|\mathbf{V}\mathbf{D}^{-1}\mathbf{U}^T \mathbf{y}\|_2^2 \\ &= \|\mathbf{D}^{-1}\mathbf{w}\|_2^2 = \frac{\omega_1^2}{\sigma_1^2} + \frac{\omega_2^2}{\sigma_2^2} + \dots + \frac{\omega_n^2}{\sigma_n^2}. \end{aligned}$$

- This means that  $\mathbf{U}^T \mathbf{A}(\mathcal{S}_2)$  is an ellipsoid whose  $k^{th}$  semiaxis has length  $\sigma_k$ .
- Because orthogonal transformations are isometries,  $\mathbf{A}(\mathcal{S}_2)$  is also an ellipsoid whose  $k^{th}$  semiaxis has length  $\sigma_k$ .



- The degree of distortion of the unit sphere under transformation by  $\mathbf{A}$  is therefore measured by  $\kappa_2 = \sigma_1/\sigma_n$ .
- On the other hand,  $\sigma_1 = \|\mathbf{A}\|_2$  and  $\sigma_n = 1/\|\mathbf{A}^{-1}\|_2$ , so  $\kappa_2 = \|\mathbf{A}\|_2 \|\mathbf{A}^{-1}\|_2$ . This is called the 2-norm condition number of  $\mathbf{A}$ .

## Image of the Unit Sphere

For a nonsingular  $\mathbf{A}_{n \times n}$  having singular values  $\sigma_1 \geq \sigma_2 \geq \dots \geq \sigma_n$  and an SVD  $\mathbf{A} = \mathbf{U}\mathbf{D}\mathbf{V}^T$  with  $\mathbf{D} = \text{diag}(\sigma_1, \sigma_2, \dots, \sigma_n)$ , the image of the unit 2-sphere is an ellipsoid whose  $k^{th}$  semiaxis is given by  $\sigma_k \mathbf{U}_{*k}$ . Furthermore,  $\mathbf{V}_{*k}$  is a point on the unit sphere such that  $\mathbf{AV}_{*k} = \sigma_k \mathbf{U}_{*k}$ .

In particular,

- $\sigma_1 = \|\mathbf{AV}_{*1}\|_2 = \max_{\|\mathbf{x}\|_2=1} \|\mathbf{Ax}\|_2 = \|\mathbf{A}\|_2$ ,
- $\sigma_n = \|\mathbf{AV}_{*n}\|_2 = \min_{\|\mathbf{x}\|_2=1} \|\mathbf{Ax}\|_2 = 1/\|\mathbf{A}^{-1}\|_2$ .

The degree of distortion of the unit sphere under transformation by  $\mathbf{A}$  is measured by the 2-norm **condition number**

- $\kappa_2 = \frac{\sigma_1}{\sigma_n} = \|\mathbf{A}\|_2 \|\mathbf{A}^{-1}\|_2 \geq 1$ .

Notice that  $\kappa_2 = 1$  if and only if  $\mathbf{A}$  is an orthogonal matrix.

- The amount of distortion of the unit sphere under transformation by  $\mathbf{A}$  determines the degree to which uncertainties in a linear system  $\mathbf{Ax} = \mathbf{b}$  can be magnified.
- **Problem:** Let  $\mathbf{Ax} = \mathbf{b}$  be a nonsingular system in which  $\mathbf{A}$  is known exactly, but  $\mathbf{b}$  is subject to an uncertainty  $\mathbf{e}$ , and consider  $\mathbf{A}\tilde{\mathbf{x}} = \mathbf{B} - \mathbf{e} = \tilde{\mathbf{b}}$ . Estimate the relative uncertainty  $\|\mathbf{x} - \tilde{\mathbf{x}}\|/\|\mathbf{x}\|$  in terms of the relative uncertainty  $\|\mathbf{b} - \tilde{\mathbf{b}}\|/\|\mathbf{b}\| = \|\mathbf{e}\|/\|\mathbf{b}\|$ .

**Solution:** Use  $\|\mathbf{b}\| = \|\mathbf{Ax}\| \leq \|\mathbf{A}\| \|\mathbf{x}\|$  with  $\mathbf{x} - \tilde{\mathbf{x}} = \mathbf{A}^{-1}\mathbf{e}$  to write

$$\frac{\|\mathbf{x} - \tilde{\mathbf{x}}\|}{\|\mathbf{x}\|} = \frac{\|\mathbf{A}^{-1}\mathbf{e}\|}{\|\mathbf{x}\|} \leq \frac{\|\mathbf{A}\| \|\mathbf{A}^{-1}\| \|\mathbf{e}\|}{\|\mathbf{b}\|} = \kappa \frac{\|\mathbf{e}\|}{\|\mathbf{b}\|},$$

where  $\kappa = \|\mathbf{A}\| \|\mathbf{A}^{-1}\|$  is a condition number as discussed earlier ( $\kappa = \sigma_1/\sigma_n$  if the 2-norm is used). Furthermore,  $\|\mathbf{e}\| = \|\mathbf{A}(\mathbf{x} - \tilde{\mathbf{x}})\| \leq \|\mathbf{A}\| \|(\mathbf{x} - \tilde{\mathbf{x}})\|$  and  $\|\mathbf{x}\| \leq \|\mathbf{A}^{-1}\| \|\mathbf{b}\|$  imply

$$\frac{\|\mathbf{x} - \tilde{\mathbf{x}}\|}{\|\mathbf{x}\|} \geq \frac{\|\mathbf{e}\|}{\|\mathbf{A}\| \|\mathbf{x}\|} \geq \frac{\|\mathbf{e}\|}{\|\mathbf{A}\| \|\mathbf{A}^{-1}\| \|\mathbf{b}\|} = \frac{1}{\kappa} \frac{\|\mathbf{e}\|}{\|\mathbf{b}\|}.$$

This yields the following bounds on the relative uncertainty: 

$$\kappa^{-1} \frac{\|\mathbf{e}\|}{\|\mathbf{b}\|} \leq \frac{\|\mathbf{x} - \tilde{\mathbf{x}}\|}{\|\mathbf{x}\|} \leq \kappa \frac{\|\mathbf{e}\|}{\|\mathbf{b}\|}, \quad \text{where } \kappa = \|\mathbf{A}\| \|\mathbf{A}^{-1}\|.$$

- In other words, when  $\mathbf{A}$  is well conditioned (i.e. when  $\kappa$  is small), small relative uncertainties in  $\mathbf{b}$  can not greatly affect the solution.
- When  $\mathbf{A}$  is ill conditioned (when  $\kappa$  is large), a relatively small uncertainty in  $\mathbf{b}$  might result in a relatively large uncertainty in  $\mathbf{x}$ .

- In addition to measuring the distortion of the unit sphere and gauging the sensitivity of linear systems, singular values provide a measure of how close  $\mathbf{A}$  is to a matrix of lower rank.

### Distance to Lower-Rank Matrices *(Definition)*

If  $\sigma_1 \geq \sigma_2 \geq \dots \geq \sigma_r$  are the nonzero singular values of  $\mathbf{A}_{m \times n}$ , then for each  $k < r$ , the distance from  $\mathbf{A}$  to the closest matrix of rank  $k$  is

$$\sigma_{k+1} = \min_{\text{rank}(\mathbf{B})=k} \|\mathbf{A} - \mathbf{B}\|_2.$$

- The SVD can be a useful tool in applications involving the need to sort through noisy data and lift out relevant information.
- Suppose that  $\mathbf{A}_{m \times n}$  is a matrix containing data that are contaminated with a certain level of noise.
- The SVD resolves the data in  $\mathbf{A}$  into  $r$  mutually orthogonal components by writing

$$\mathbf{A} = \mathbf{U} \begin{pmatrix} \mathbf{D}_{r \times r} & \mathbf{0} \\ \mathbf{0} & \mathbf{0} \end{pmatrix} \mathbf{V}^T = \sum_{i=1}^r \sigma_i \mathbf{u}_i \mathbf{v}_i^T = \sum_{i=1}^r \sigma_i \mathbf{Z}_i.$$

where  $\mathbf{Z}_i = \mathbf{u}_i \mathbf{v}_i^T$ .

- In other words, the SVD can be regarded as a Fourier expansion, and  $\sigma_i = \langle \mathbf{Z}_i | \mathbf{A} \rangle$  can be interpreted as the proportion of  $\mathbf{A}$  lying in the direction of  $\mathbf{Z}_i$ . 内心
- In many applications the noise contamination in  $\mathbf{A}$  is random (or nondirectional) in the sense that the noise is distributed more or less uniformly across the  $\mathbf{Z}_i$ 's.
- That is, there is about as much noise in the “direction” of one  $\mathbf{Z}_i$  as there is in the “direction” of any other.
- This means that if  $SNR(\sigma_i \mathbf{Z}_i)$  denotes the signal-to-noise ratio then

$$\underline{SNR(\sigma_1 \mathbf{Z}_1) \geq SNR(\sigma_2 \mathbf{Z}_2) \geq \dots \geq SNR(\sigma_r \mathbf{Z}_r)},$$

more or less.

- If some of singular values, say  $\sigma_{k+1}, \dots, \sigma_r$  are small relative to (total noise)/r, then the terms  $\sigma_{k+1} \mathbf{Z}_{k+1}, \dots, \sigma_r \mathbf{Z}_r$  have small signal-to-noise ratios.
- Therefore, if we delete these term, then we lose a small part of the total signal, but we remove a disproportionately large component of the total noise in  $\mathbf{A}$ .
- This explains why a truncated SVD  $\mathbf{A}_k = \sum_{i=1}^k \sigma_i \mathbf{Z}_i$  can in many instances, filter out some of the noise without losing significant information about the signal.

- Just as the Drazin inverse of a square matrix, a URV factorization or an SVD can be used to define a generalized inverse for rectangular matrices.

## Moore–Penrose Pseudoinverse

- In terms of URV factors, the Moore–Penrose pseudoinverse of

$$\mathbf{A}_{m \times n} = \mathbf{U} \begin{pmatrix} \mathbf{C}_{r \times r} & \mathbf{0} \\ \mathbf{0} & \mathbf{0} \end{pmatrix} \mathbf{V}^T \quad \text{is} \quad \mathbf{A}_{n \times m}^\dagger = \mathbf{V} \begin{pmatrix} \mathbf{C}^{-1} & \mathbf{0} \\ \mathbf{0} & \mathbf{0} \end{pmatrix} \mathbf{U}^T.$$

- When  $\mathbf{Ax} = \mathbf{b}$  is consistent,  $\mathbf{x} = \mathbf{A}^\dagger \mathbf{b}$  is the solution of minimal euclidean norm.
- When  $\mathbf{Ax} = \mathbf{b}$  is inconsistent,  $\mathbf{x} = \mathbf{A}^\dagger \mathbf{b}$  is the least squares solution of minimal euclidean norm.
- When an SVD is used,  $\mathbf{C} = \mathbf{D} = \text{diag}(\sigma_1, \dots, \sigma_r)$ , so

$$\mathbf{A}^\dagger = \mathbf{V} \begin{pmatrix} \mathbf{D}^{-1} & \mathbf{0} \\ \mathbf{0} & \mathbf{0} \end{pmatrix} \mathbf{U}^T = \sum_{i=1}^r \frac{\mathbf{v}_i \mathbf{u}_i^T}{\sigma_i} \quad \text{and} \quad \mathbf{A}^\dagger \mathbf{b} = \sum_{i=1}^r \frac{(\mathbf{u}_i^T \mathbf{b})}{\sigma_i} \mathbf{v}_i.$$

- It can be proven that  $\mathbf{A}^\dagger$  is unique by arguing that  $\mathbf{A}^\dagger$  is the unique solution to the four Penrose equations

$$\mathbf{AA}^\dagger \mathbf{A} = \mathbf{A}, \quad \mathbf{A}^\dagger \mathbf{AA}^\dagger = \mathbf{A}^\dagger, \quad (\mathbf{AA}^\dagger)^T = \mathbf{AA}^\dagger, \quad (\mathbf{A}^\dagger \mathbf{A})^T = \mathbf{A}^\dagger \mathbf{A}.$$

# Orthogonal Projection

- As discussed in the above section, every pair of complementary subspaces defines a projector.
- When the complementary subspaces happen to be orthogonal, the resulting projector has some particularly nice properties.
- This section is to develop this special case in more detail.
- Discussion are in the context of real space, but generalizations to complex spaces are straightforward by replacing  $(\star)^T$  by  $\underline{(\star)^*}$  and "orthogonal matrix" by "unitary matrix."

## Orthogonal Projection

For  $\mathbf{v} \in \mathcal{V}$ , let  $\mathbf{v} = \mathbf{m} + \mathbf{n}$ , where  $\mathbf{m} \in \mathcal{M}$  and  $\mathbf{n} \in \mathcal{M}^\perp$ .

- $\mathbf{m}$  is called the orthogonal projection of  $\mathbf{v}$  onto  $\mathcal{M}$ .
- The projector  $\mathbf{P}_{\mathcal{M}}$  onto  $\mathcal{M}$  along  $\mathcal{M}^\perp$  is called the orthogonal projector onto  $\mathcal{M}$ .
- $\mathbf{P}_{\mathcal{M}}$  is the unique linear operator such that  $\mathbf{P}_{\mathcal{M}}\mathbf{v} = \mathbf{m}$ .

- Given an arbitrary pair of complementary subspaces  $\mathcal{M}, \mathcal{N}$  of  $\mathbb{R}^n$ , the projector  $\mathbf{P}$  onto  $\mathcal{M}$  along  $\mathcal{N}$  is given by.

✓ .  $\mathbf{P} = (\mathbf{M}|\mathbf{N}) \begin{pmatrix} \mathbf{I} & \mathbf{0} \\ \mathbf{0} & \mathbf{0} \end{pmatrix} (\mathbf{M}|\mathbf{N})^{-1} = (\underline{\mathbf{M}|\mathbf{0}})(\underline{\mathbf{M}|\mathbf{N}})^{-1}.$

- How does this expression simplify when  $\mathcal{N} = \mathcal{M}^\perp$ ? ~~由已知得~~.

## Constructing Orthogonal Projectors

Let  $\mathcal{M}$  be an  $r$ -dimensional subspace of  $\mathbb{R}^n$ , and let the columns of  $\mathbf{M}_{n \times r}$  and  $\mathbf{N}_{n \times n-r}$  be bases for  $\mathcal{M}$  and  $\mathcal{M}^\perp$ , respectively. The orthogonal projectors onto  $\mathcal{M}$  and  $\mathcal{M}^\perp$  are  $\mathbf{P}_{\mathcal{M}}$  and  $\mathbf{P}_{\mathcal{M}^\perp}$ .

- $\mathbf{P}_{\mathcal{M}} = \mathbf{M}(\mathbf{M}^T \mathbf{M})^{-1} \mathbf{M}^T$  and  $\mathbf{P}_{\mathcal{M}^\perp} = \mathbf{N}(\mathbf{N}^T \mathbf{N})^{-1} \mathbf{N}^T$ . ✓

If  $\mathbf{M}$  and  $\mathbf{N}$  contain orthonormal bases for  $\mathcal{M}$  and  $\mathcal{M}^\perp$ , then

- $\mathbf{P}_{\mathcal{M}} = \mathbf{M}\mathbf{M}^T$  and  $\mathbf{P}_{\mathcal{M}^\perp} = \mathbf{N}\mathbf{N}^T$ . ↗正交基.
- $\mathbf{P}_{\mathcal{M}} = \mathbf{U} \begin{pmatrix} \mathbf{I}_r & \mathbf{0} \\ \mathbf{0} & \mathbf{0} \end{pmatrix} \mathbf{U}^T$ , where  $\mathbf{U} = (\mathbf{M}|\mathbf{N})$ .
- $\mathbf{P}_{\mathcal{M}^\perp} = \mathbf{I} - \mathbf{P}_{\mathcal{M}}$  in all cases. ✓

$(\mathbf{M}|\mathbf{N}) \begin{pmatrix} \mathbf{I}_r & \mathbf{0} \\ \mathbf{0} & \mathbf{0} \end{pmatrix} \mathbf{U}^T$

3.3

- Problem:** Let  $\mathbf{u}_{n \times 1} \neq 0$ , and consider the line  $\mathcal{L} = \text{span}\{\mathbf{u}\}$ . Construct the orthogonal projector onto  $\mathcal{L}$ , and then determine the orthogonal projection of a vector  $\mathbf{x}_{n \times 1}$  onto  $\mathcal{L}$ .
- Solution:** The vector  $\mathbf{u}$  by itself is a basis for  $\mathcal{L}$  so

$$\mathbf{P}_{\mathcal{L}} = \mathbf{u}(\mathbf{u}^T \mathbf{u})^{-1} \mathbf{u}^T = \frac{\mathbf{u} \mathbf{u}^T}{\mathbf{u}^T \mathbf{u}}$$

is the orthogonal projector onto  $\mathcal{L}$ . The orthogonal projection of a vector  $\mathbf{x}$  onto  $\mathcal{L}$  is given by

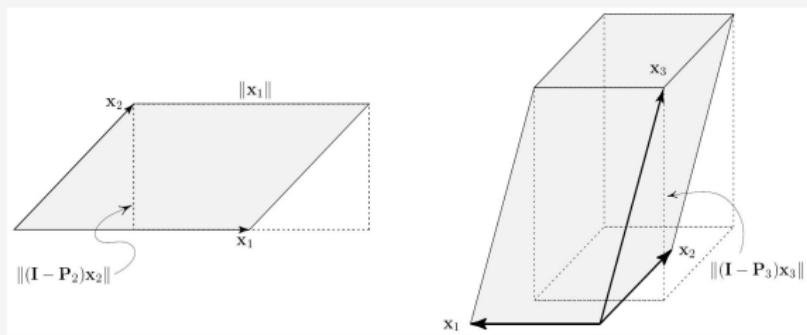
$$\mathbf{P}_{\mathcal{L}} \mathbf{x} = \frac{\mathbf{u} \mathbf{u}^T}{\mathbf{u}^T \mathbf{u}} \mathbf{x} = \frac{\mathbf{u}^T \mathbf{x}}{\mathbf{u}^T \mathbf{u}} \mathbf{u}.$$

- Note: if  $\|\mathbf{u}\|_2 = 1$  then  $\mathbf{P}_{\mathcal{L}} = \mathbf{u} \mathbf{u}^T$ , so  $\mathbf{P}_{\mathcal{L}} \mathbf{x} = (\mathbf{u}^T \mathbf{x}) \mathbf{u}$ , and

$$\|\mathbf{P}_{\mathcal{L}} \mathbf{x}\|_2 = |\mathbf{u}^T \mathbf{x}|.$$

- Since  $\mathbf{P}_{\mathcal{L}} = \mathbf{u} \mathbf{u}^T$  is the orthogonal projector onto  $\mathcal{L}$ , it must be the case that  $\mathbf{P}_{\mathcal{L}^\perp} = \mathbf{I} - \mathbf{u} \mathbf{u}^T$  is the orthogonal projection onto  $\mathcal{L}^\perp$ .
- This was called an elementary orthogonal projector.

- **Problem:** Determine the volumes of a two-dimensional and a three-dimensional parallelepiped, and then make the natural extension to define the volume of an n-dimensional parallelepiped.



- **Solution:** In the two-dimensional case, volume is area, and it's evident that the area of the shaded parallelogram is the same as the area of the dotted rectangle.

- The width of the dotted rectangle is  $\nu_1 = \|x_1\|_2$ , and the height is  $\nu_2 = \|(I - P_2)x_2\|_2$ , where  $P_2$  is the orthogonal projector onto the space spanned by  $x_1$ .
- $V_2 = \|x_1\|_2 \|(I - P_2)x_2\|_2 = \nu_1 \nu_2$ . ✓

- Similarly, the volume of a three-dimensional parallelepiped is the area of its base times its projected height.
  - The area of the base was just determined to be  $V_2 = \|\mathbf{x}_1\|_2 \|(\mathbf{I} - \mathbf{P}_2)\mathbf{x}_2\|_2 = \nu_1 \nu_2$ .
  - The projected height is  $\nu_3 = \|(\mathbf{I} - \mathbf{P}_3)\mathbf{x}_3\|_2$ , where  $\mathbf{P}_3$  is the orthogonal projector onto  $\text{span}\{\mathbf{x}_1, \mathbf{x}_2\}$ .
  - The volume of the parallelepiped generated by  $\{\mathbf{x}_1, \mathbf{x}_2, \mathbf{x}_3\}$  is  $V_3 = \nu_1 \nu_2 \nu_3$ .
- It's now clear how to inductively define  $V_4, V_5$ , etc. In general, the volume of the parallelepiped generated by a linearly independent set  $\{\mathbf{x}_1, \mathbf{x}_2, \dots, \mathbf{x}_n\}$  is

$$V_n = \underbrace{\|\mathbf{x}_1\|_2 \|(\mathbf{I} - \mathbf{P}_2)\mathbf{x}_2\|_2 \|(\mathbf{I} - \mathbf{P}_3)\mathbf{x}_3\|_2 \cdots \|(\mathbf{I} - \mathbf{P}_n)\mathbf{x}_n\|_2}_{\nu_1 \nu_2 \cdots \nu_n},$$

where  $\mathbf{P}_k$  is the orthogonal projector onto  $\text{span}\{\mathbf{x}_1, \mathbf{x}_2, \dots, \mathbf{x}_{k-1}\}$ , and where

$$\nu_1 = \|\mathbf{x}_1\|_2 \quad \text{and} \quad \nu_k = \|(\mathbf{I} - \mathbf{P}_k)\mathbf{x}_k\|_2 \quad \text{for } k > 1.$$

Note that if  $\{\mathbf{x}_1, \mathbf{x}_2, \dots, \mathbf{x}_n\}$  is an orthogonal set.

$$V_n = \underbrace{\|\mathbf{x}_1\|_2 \|\mathbf{x}_2\|_2 \cdots \|\mathbf{x}_n\|_2}_{\nu_1 \nu_2 \cdots \nu_n}.$$

QR Factorization

- If  $\mathbf{A}_{m \times n} = \mathbf{Q}_{m \times n} \mathbf{R}$  it the QR factorization of a matrix with linearly independent columns, then the volume of the n-dimensional parallelepiped generated by the columns of  $\mathbf{A}$  is  $V_n = \nu_1 \nu_2 \cdots \nu_n$ , where the  $\nu_k$ 's are the diagonal elements of  $\mathbf{R}$ .
- What characteristic features distinguish orthogonal projectors from more general oblique projectors?

## Orthogonal Projectors

Suppose that  $\mathbf{P} \in \mathbb{R}^{n \times n}$  is a projector—i.e.,  $\mathbf{P}^2 = \mathbf{P}$ . The following statements are equivalent to saying that  $\mathbf{P}$  is an *orthogonal projector*.

- $R(\mathbf{P}) \perp N(\mathbf{P})$ . ✓
- $\mathbf{P}^T = \mathbf{P}$  (i.e., orthogonal projector  $\Leftrightarrow \mathbf{P}^2 = \mathbf{P} = \mathbf{P}^T$ ). ✓
- $\|\mathbf{P}\|_2 = 1$  for the matrix 2-norm. ✓

- The notion of orthogonal projection in higher-dimensional spaces is consistent with the visual geometry in  $\mathbb{R}^2$  and  $\mathbb{R}^3$ .

- In particular, if  $\mathcal{M}$  is a subspace of  $\mathbb{R}^3$ , and if  $\mathbf{b}$  is a vector outside of  $\mathcal{M}$ , then the point in  $\mathcal{M}$  that is closest to  $\mathbf{b}$  is  $\mathbf{p} = \mathbf{P}_{\mathcal{M}}\mathbf{b}$ , the orthogonal projection of  $\mathbf{b}$  onto  $\mathcal{M}$ .
- The situation is exactly the same in higher dimensions.

## Closest Point Theorem

最近点定理

Let  $\mathcal{M}$  be a subspace of an inner-product space  $\mathcal{V}$ , and let  $\mathbf{b}$  be a vector in  $\mathcal{V}$ . The unique vector in  $\mathcal{M}$  that is closest to  $\mathbf{b}$  is  $\mathbf{p} = \mathbf{P}_{\mathcal{M}}\mathbf{b}$ , the orthogonal projection of  $\mathbf{b}$  onto  $\mathcal{M}$ . In other words,

$$\min_{\mathbf{m} \in \mathcal{M}} \|\mathbf{b} - \mathbf{m}\|_2 = \|\mathbf{b} - \mathbf{P}_{\mathcal{M}}\mathbf{b}\|_2 = \text{dist}(\mathbf{b}, \mathcal{M}).$$

正交距离

This is called the orthogonal distance between  $\mathbf{b}$  and  $\mathcal{M}$ .

- We are now in a position to replace the classical calculus-based theory of least squares presented in with a more modern vector space development.
- For an inconsistent system  $\mathbf{A}\mathbf{x} = \mathbf{b}$ , the object of the least squares problem is to find vectors  $\mathbf{x}$  that minimize the quantity

$$(\mathbf{A}\mathbf{x} - \mathbf{b})^T (\mathbf{A}\mathbf{x} - \mathbf{b}) = \|\mathbf{A}\mathbf{x} - \mathbf{b}\|_2^2.$$

- The classical development relies on calculus to argue that the set of vectors  $\mathbf{x}$  is exactly the set that solves the (always consistent) system of normal equations  $\mathbf{A}^T \mathbf{A} \mathbf{x} = \mathbf{A}^T \mathbf{b}$ .
- In the context of the closest point theorem the least squares problem asks for vectors  $\mathbf{x}$  such that  $\mathbf{A}\mathbf{x}$  is as close to  $\mathbf{b}$  as possible.
- $\mathbf{A}\mathbf{x}$  is always a vector in  $R(\mathbf{A})$ , and the closest point theorem says that the vector closest to  $\mathbf{b}$  is  $P_{R(\mathbf{A})}\mathbf{b}$ .

## Least Squares Solutions

Each of the following four statements is equivalent to saying that  $\hat{\mathbf{x}}$  is a least squares solution for a possibly inconsistent linear system  $\mathbf{A}\mathbf{x} = \mathbf{b}$ .

- $\|\mathbf{A}\hat{\mathbf{x}} - \mathbf{b}\|_2 = \min_{\mathbf{x} \in \mathbb{R}^n} \|\mathbf{A}\mathbf{x} - \mathbf{b}\|_2$ .
- $\hat{\mathbf{x}} = P_{R(\mathbf{A})}\mathbf{b}$ .
- $\mathbf{A}^T \mathbf{A}\hat{\mathbf{x}} = \mathbf{A}^T \mathbf{b}$  (  $\mathbf{A}^* \mathbf{A}\hat{\mathbf{x}} = \mathbf{A}^* \mathbf{b}$  when  $\mathbf{A} \in \mathcal{C}^{m \times n}$  ).
- $\hat{\mathbf{x}} \in \mathbf{A}^\dagger \mathbf{b} + N(\mathbf{A})$  ( $\mathbf{A}^\dagger \mathbf{b}$  is the minimal 2-norm LSS).

- Caution:** These are valuable theoretical characterizations, but none is recommended for floating-point computation.

# Exercises

- Q) 1) Using Householder reduction and Givens reduction, compute the QR factors of

$$\mathbf{A} = \begin{pmatrix} 1 & 19 & -34 \\ -2 & -5 & 20 \\ 2 & 8 & 37 \end{pmatrix}. \quad \checkmark$$

2. By using Householder reduction, find an orthonormal basis for  $R(\mathbf{A})$ , where

$$\mathbf{A} = \begin{pmatrix} 4 & -3 & 4 \\ 2 & -14 & -3 \\ -2 & 14 & 0 \\ 1 & -7 & 15 \end{pmatrix}.$$

3. Evaluate the following convolutions

$$(a) \begin{pmatrix} 1 \\ 2 \\ 3 \end{pmatrix} \odot \begin{pmatrix} 4 \\ 5 \\ 6 \end{pmatrix} \quad (b) \begin{pmatrix} -1 \\ 0 \\ 1 \end{pmatrix} \odot \begin{pmatrix} 1 \\ 0 \\ -1 \end{pmatrix}.$$

4. Evaluate the discrete Fourier transform of  $\begin{pmatrix} 1 \\ -i \\ -1 \\ i \end{pmatrix}$ .
5. Prove that  $\mathbf{a} \odot \mathbf{b} = \mathbf{b} \odot \mathbf{a}$  for all  $\mathbf{a}, \mathbf{b} \in \mathcal{C}^n$ .
6. Apply the FFT algorithm to the vector  $\mathbf{x}_8 = \begin{pmatrix} x_0 \\ x_1 \\ \vdots \\ x_7 \end{pmatrix}$ , and then verify that your answer agrees with the result obtained by computing  $\mathbf{F}_8 \mathbf{x}_8$ .

7. Let  $\mathcal{X}$  and  $\mathcal{Y}$  be subspaces of  $\mathbb{R}^3$  whose respective bases are  $\mathcal{B}_{\mathcal{X}}$  and  $\mathcal{B}_{\mathcal{Y}}$ .
- $$\mathcal{B}_{\mathcal{X}} = \left\{ \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}, \begin{pmatrix} 1 \\ 2 \\ 2 \end{pmatrix} \right\} \quad \text{and} \quad \mathcal{B}_{\mathcal{Y}} = \left\{ \begin{pmatrix} 1 \\ 2 \\ 3 \end{pmatrix} \right\}.$$

- (a) Explain why  $\mathcal{X}$  and  $\mathcal{Y}$  are complementary subspaces of  $\mathbb{R}^3$ .  
A ∩ B = 0 ⇒ A ⊥ B =
- (b) Determine the projector  $\mathbf{P}$  onto  $\mathcal{X}$  along  $\mathcal{Y}$  as well as the complementary projector  $\mathbf{Q}$  onto  $\mathcal{Y}$  along  $\mathcal{X}$ .
- (c) Determine the projection of  $\mathbf{v} = (2 \ -1 \ 1)^T$  onto  $\mathcal{Y}$  along  $\mathcal{X}$ .

- (d) Verify that  $\mathbf{P}$  and  $\mathbf{Q}$  are both idempotent.  
 (e) Verify that  $R(\mathbf{P}) = \mathcal{X} = N(\mathbf{Q})$  and  $N(\mathbf{P}) = \mathcal{Y} = R(\mathbf{Q})$ .
8. Construct an example to show that if  $\mathcal{V} = \mathcal{X} + \mathcal{Y}$  but  $\mathcal{X} \cap \mathcal{Y} \neq 0$ , then a vector  $\mathbf{v} \in \mathcal{V}$  can have two different representations as

$$\mathbf{v} = \mathbf{x}_1 + \mathbf{y}_1 \quad \text{and} \quad \mathbf{v} = \mathbf{x}_2 + \mathbf{y}_2,$$

where  $\mathbf{x}_1, \mathbf{x}_2 \in \mathcal{X}$  and  $\mathbf{y}_1, \mathbf{y}_2 \in \mathcal{Y}$ , but  $\mathbf{x}_1 \neq \mathbf{x}_2$  and  $\mathbf{y}_1 \neq \mathbf{y}_2$ .

9. If  $\mathbf{A}$  is a square matrix of index  $k > 0$ , prove that  $\text{index}(\mathbf{A}^k) = 1$ .

10. Find the Drazin inverse of  $\mathbf{A} = \begin{pmatrix} -2 & 0 & -4 \\ 4 & 3 & 4 \\ 3 & 2 & 2 \end{pmatrix}$ .

11. For every inner-product space  $\mathcal{V}$ , prove that if  $\mathcal{M} \subseteq \mathcal{V}$ , then  $\mathcal{M}^\perp$  is a subspace of  $\mathcal{V}$ .

12. Following the derivation in the text, find an SVD for  $\mathbf{C} = \begin{pmatrix} -4 & -6 \\ 3 & -8 \end{pmatrix}$ .

13. Consider the matrix  $\mathbf{A} = \begin{pmatrix} -4 & -2 & -4 & -2 \\ 2 & -2 & 2 & 1 \\ -4 & 1 & -4 & -2 \end{pmatrix}$ , Use the URV factorization to determine  $\mathbf{A}^\dagger$ .
14. Find the orthogonal projection of  $\mathbf{b}$  onto  $\mathcal{M} = \text{span}\{\mathbf{u}\}$ , and then determine the orthogonal projection of  $\mathbf{b}$  onto  $\mathcal{M}^\perp$ , where  $\mathbf{b} = (4 \ 8)^T$  and  $\mathbf{u} = (3 \ 1)^T$ .
15. Let  $\mathbf{A} = \begin{pmatrix} 1 & 2 & 0 \\ 2 & 4 & 1 \\ 1 & 2 & 0 \end{pmatrix}$  and  $\mathbf{b} = \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}$ . 4维空间
- (a) Compute the orthogonal projectors onto each of the four fundamental subspaces associated with A.  $\mathcal{N}(A)^\perp$
- (b) Find the point in  $\mathcal{N}(A)^\perp$  that is closest to  $\mathbf{b}$ .  $\mathcal{N}(A)^\perp = R(\mathbf{A}^T)^\perp$
16. Determine the orthogonal projection of  $\mathbf{b}$  onto  $\mathcal{M}$ , where

$$\mathbf{b} = \begin{pmatrix} 5 \\ 2 \\ 5 \\ 3 \end{pmatrix} \quad \text{and} \quad \mathcal{M} = \text{span} \left\{ \begin{pmatrix} -3/5 \\ 0 \\ 4/5 \\ 0 \end{pmatrix}, \begin{pmatrix} 0 \\ 0 \\ 0 \\ 1 \end{pmatrix}, \begin{pmatrix} 4/5 \\ 0 \\ 3/5 \\ 0 \end{pmatrix} \right\}$$