

1 Introduction

The following are course notes made during the live lectures of EE 636, taken by Prof. Debasattam Pal (Spring 2021) **Logistics**

- Google Classroom - join codes shared on Moodle
- login to classroom regularly to check for assignments, announcements
- live lectures
- do not rely on the lectures being recorded

Reference books

- David Watkins - Matrix Computations (Main)
- Golub - Matrix Computations

Grading Policy

- TA Proctored quizzes - 20%
- Midsem - 20%
- Endsem - 40%
- Assignments - 10%
- TakeHomeExam/viva/project/coding - 10%

Take home exams will be significantly harder than assignments, which will be standard problems. Deadlines will be stricter for take-home-exams.

Learning more about HPC in specific will require you to look into topics that are beyond the scope of the course, but are in the reference book.

As such the main aim of this course is to learn what happens behind the scenes when we call library functions and learn how to write better code. **It is important that we understand when the result of a computation can be trusted or not.** We will see when a computer is prone to make errors. It has something to do with the condition number of the matrix.

Condition number is defined as

$$K_2(A) = \|A\|_2 \|A^{-1}\|_2.$$

We will spend a lot of time seeing how to solve $Ax = b$. We might not look at specific examples, but the content covered will apply more or less directly in some use cases e.g. image processing.

Starting off with a small simple assignment, to be submitted before the next lecture. **Assignment**

- Go through the syllabus
- Write briefly about a problem (from your area of expertise) that needs knowledge from any of the syllabus topics
- Feel free to come up with multiple examples. The more examples \implies more credits.

- Submission due by next Monday (11th Jan)
- To be submitted on the classroom
- submission format .pdf

Professor asked us here what exactly are we looking for in this course. Some answers were given by students. The main purpose of this course is to understand what happens behind the scenes when we call linalg library functions, and consequently understand whether a particular computation is trustworthy or not.

1.1 Types of Problems in Matrix Computations

1.1.1 $A\vec{x} = \vec{b}$

where we solve for x , where $A \in \mathbb{R}^{m \times n}$, $b \in \mathbb{R}^m$, $x \in \mathbb{R}^n$. Also, note that $\mathbb{R}^n = \mathbb{R}^{n \times 1}$.

1.1.2 $\text{argmin}_{\vec{x}} \|A\vec{x} - \vec{b}\|$

Sometimes we cannot find solve for \vec{x} exactly, in which case we would like to minimize some norm of the above kind.

1.1.3 $A\vec{x} = \lambda\vec{x}$

Here we need to solve for both \vec{x} and λ . This is a very important class of problems and also not straightforward. The characteristic equation to be solved is

$$|A - \lambda I| = 0 \quad (1)$$

And then we have the older problem of finding \vec{x} , the eigenvectors. The equation 1 is basically finding the roots of a polynomial, which is very nontrivial (\because in general there is no closed form for degrees ≥ 5 , as shown by Henry Abel.)

Something called the QR algorithm can find both eigvals and eigvecs in one shot.

1.1.4 $A\vec{u} = \alpha\vec{v}$

A is known, the rest are unknown. And

$$\vec{u}_1 \quad \vec{u}_2 \dots \vec{u}_n \quad (2)$$

$$\vec{v}_1 \quad \vec{v}_2 \dots \vec{v}_m \quad (3)$$

$$\vec{u}_i \quad (4)$$

- Singular value decomposition

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Questions that we are concerned with, given some problems

- How does a computer solve them?
- How trustworthy are the solutions?

- How efficient are the algorithms?

Something was said about the etymology of the word “algorithm”. The proof then talks about the Caesar cypher.

The letter "E" is used most often in English. If you have a very large encrypted text, you could find the Caesar cypher key by finding the most frequent letter in the encrypted text. Pretty neat huh.

The enigma machine would randomly choose a key every day and the decoder machine could automatically figure out the key from the encrypted text.

Let's get down to computations and all. What does a computer do when you tell it to $A\vec{x} = \vec{b}$.

$$\begin{bmatrix} a_{11} & a_{12} & a_{13} \dots & a_{1n} \\ a_{21} & a_{22} & a_{23} \dots & a_{2n} \\ \dots & \dots & \dots & \dots \\ a_{m1} & a_{m2} & a_{m3} \dots & a_{mn} \end{bmatrix} \begin{bmatrix} x_1 \\ \vdots \\ x_n \end{bmatrix} \quad (5)$$

Internally, it computes something like

$$\begin{pmatrix} \sum_{i=1}^n a_{1i}x_i \\ \vdots \\ \sum_{i=1}^n a_{mi}x_i \end{pmatrix} \quad (6)$$

Task: Compute the number of tasks required in matrix vector multiplication. Here, task means FLOP. So, find the number of FLOP. Prove that rowwise FLOP = $2mn$ and columnwise FLOP = $2mn$ and $A \cdot B$ FLOP = $2mnp$

Summary

The purpose of this course is to

- learn how a computer can solve the four types of problems mentioned a
- Effect of round-off errors
- When can a solution be trusted
- FLOPS to measure computation time
- Counted the FLOPS for basic matrix multiplication: $2mn$ for a matrix of size $m \times n$ and a vector of dim n .

Solvinig a linear system of linear equations

Triangular Matrix

$$A\vec{x} = \vec{b} \quad (7)$$

where $A \in \mathbb{R}^{m \times n}$, $b \in \mathbb{R}^n$. The first step to learning how to solve such problems is learning about triangular matrix. Consider the following system with a lower

triangular matrix

$$\begin{bmatrix} l_{11} & 0 & 0 & \dots & 0 \\ l_{21} & l_{22} & 0 & \dots & 0 \\ l_{31} & l_{32} & l_{33} & \dots & 0 \\ \dots & \dots & \dots & \dots & \dots \\ l_{n1} & l_{n2} & l_{n3} & \dots & l_{nm} \end{bmatrix} \quad (8)$$

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for k = 1, 2, ..., n
    for i = 1, 2, ..., k-1
        b[k] <- b[k] - l[k][i] b[i]
    end
    if l[k][k] == 0 flag "error"; exit
    else b[k] <- b[k] / l[k][k]
end

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For the above algorithm (*forward substitution*), $\text{FLOPS} = n(n-1) + n = n^2$. Innermost loop has $2(k-1)$ FLOPS. The loop is called n times for $k = 1, 2, \dots, n$. There is another division operation after a whole pass over the inner loop. So, we have $n + \sum_{j=1}^n a_n z^n$ TODO.

In general, we can have a column-oriented algorithm for a row-oriented operation. The corresponding algo is called *backward substitution*. FLOPs will be the same as the row-oriented business.

The question of solvability

In real life we do not really get such nice looking lower-triangular or upper triangular matrices. Consider the following theorem

Theorem: Let $A \in \mathbb{R}^{n \times n}$ and $b \in \mathbb{R}^n$ be given. Then the following are equivalent

1. $A\vec{x} = \vec{b}$ has a unique solution
2. A^{-1} exists
3. $\det A \neq 0$
4. The rows of A are linearly independent
5. The columns are linearly independent
6. $A\vec{y} = 0 \iff y = 0$

How do we prove $1 \implies 2$? (Notation: \vec{e}_i are the unit vectors). $\vec{b} = \sum_{j=1}^n a_j \vec{e}_j$
And $\vec{x} = \sum_{j=1}^n x_j \vec{e}_j$

$$A\vec{x} = \sum_{i=1}^n x_i A\vec{e}_i.$$

LOL IDK what I am doing.

Gaussian Elimination

Solve for \vec{x} in $A\vec{x} = \vec{b}$ where $A \in \mathbb{R}^{n \times m}$. We can construct an equivalent system of equations like

$$A\vec{x} = \vec{b} \rightarrow \bar{A}\vec{x} = \vec{\bar{b}}.$$

where we can move from LHS to RHS using elementary operations (row, column, interchanges, scaling et cetera), remember those? Constructed by tweaking the identity matrix. I.e. $\bar{E}A = A$, where \bar{E} is invertible.

Gaussian elimination is a systematic way of using these elementary operations to reduce an invertible matrix to an upper triangular matrix.

Consider an $n \times n$ matrix a_{ij} . We use an elementary row operation using

$$E_1 = \begin{bmatrix} 1 & 0 & 0 & \dots & 0 \\ -m_{21} & 1 & 0 & \dots & 0 \\ -m_{31} & 0 & 1 & \dots & 0 \\ \dots & \dots & \dots & \dots & \dots \\ -m_{n1} & 0 & 0 & \dots & 1 \end{bmatrix} \quad (9)$$

where

$$\begin{aligned} m_{21} &= \frac{a_{21}}{a_{11}} \\ m_{31} &= \frac{a_{31}}{a_{11}} \\ &\dots \\ m_{n1} &= \frac{a_{n1}}{a_{11}} \end{aligned} \quad (10)$$

Then moving on to the second row

$$E_2 = \begin{bmatrix} 1 & 0 & 0 & \dots & 0 \\ 0 & 1 & 0 & \dots & 0 \\ 0 & -m_{32} & 1 & \dots & 0 \\ \dots & \dots & \dots & \dots & \dots \\ 0 & -m_{n2} & 0 & \dots & 1 \end{bmatrix} \quad (11)$$

where

$$\begin{aligned} m_{32} &= \frac{a_{32}^{(1)}}{a_{22}^{(1)}} \\ &\dots \\ m_{n2} &= \frac{a_{n2}^{(1)}}{a_{22}^{(1)}} \end{aligned} \quad (12)$$

You get the flow... So, it would be possible that any of the $a_{kk}^{(i)} = 0$, possible. How would we check beforehand?

- Check singularity of leading principle submatrices

Mutual funds are subject to market risk