



Calcul Scientifique

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## Projet de Calcul Scientifique

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# 1.

## 1.1.

Matrix dimension	Matrix type	Exec. time for <code>eig</code> (s)	Exec. time for <code>power_v11</code> , (s)
$200 \times 200$	Type 1	9.000e-02	1.510e+00
$400 \times 400$	Type 1	4.000e-02	1.831e+01
$600 \times 600$	Type 1	6.000e-02	6.021e+01
$200 \times 200$	Type 2	3.000e-02	3.000e-02
$400 \times 400$	Type 2	4.000e-02	4.000e-02
$600 \times 600$	Type 2	7.000e-02	1.700e-01
$200 \times 200$	Type 3	1.000e-02	5.000e-02
$400 \times 400$	Type 3	3.000e-02	5.200e-01
$600 \times 600$	Type 3	7.000e-02	1.270e+00
$200 \times 200$	Type 4	2.000e-02	1.670e+00
$400 \times 400$	Type 4	3.000e-02	2.094e+01
$600 \times 600$	Type 4	6.000e-02	5.456e+01

Table 1: Execution time for different sizes and types of matrices

We can see that the `power_v11` algorithm is generally slower than the `eigen` function especially for the type 2 and 4 matrices.

## 1.2.

```

1  nb_it = 1;
2  norme = norm(beta*v - z, 2)/norm(beta,2);
3
4  while(norme > eps && nb_it < maxit)
5      beta_old = beta;
6      v = z/norm(z, 2);
7      z = A*v;
8      beta = (v'*z)/(v'*v);
9      norme = abs(beta-beta_old)/abs(beta_old);
10     nb_it = nb_it + 1;
11 end

```

Listing 1: Inner loop of the new algorithm

Matrix dimension	Matrix type	Exec. time for <code>power_v11</code> , (s)	Exec. time for <code>power_v12</code> , (s)
$200 \times 200$	Type 1	1.960e+00	3.200e-01
$400 \times 400$	Type 1	1.888e+01	2.660e+00
$600 \times 600$	Type 1	5.031e+01	7.070e+00
$200 \times 200$	Type 2	1.000e-02	1.000e-02
$400 \times 400$	Type 2	7.000e-02	1.000e-02
$600 \times 600$	Type 2	1.800e-01	4.000e-02
$200 \times 200$	Type 3	3.000e-02	1.000e-02
$400 \times 400$	Type 3	6.100e-01	1.100e-01
$600 \times 600$	Type 3	1.270e+00	2.600e-01

$200 \times 200$	Type 4	1.530e+00	2.900e-01
$400 \times 400$	Type 4	2.113e+01	3.060e+00
$600 \times 600$	Type 4	5.914+e01	6.480e+00

We can see that the `power_v12` algorithm is globally faster than the `power_v11`.

### 1.3.

The main drawback of the deflated power method is the numerous matrix-vector products required to compute the eigenvectors as well as the fact that each iteration compute only one eigenvalue which can be slow if a lot of eigenvalues are desired.

### 1.4.

If we apply Algorithm 1 to  $m$  vectors, there is no reason for the columns of  $V$  to converge to a base. Each vector will converge toward a different projection of the dominant eigenvalue.

### 1.5.

In Algorithm 2, the matrix  $H$  is a smaller matrix, with dimension  $n \times m$ , therefore, even for larger matrices  $A$ , computing the spectral decomposition of  $H$  will not be computationally expensive.

### 1.6.

### 1.7.

- 1: **function** SUBSPACE ITER V1 (RALEIGH-RITZ PROJECTION)
- 2:   **Input** :  $A \in \mathbb{R}^{n \times n}, \epsilon, \text{MaxIter}, \text{PercentTrace}$
- 3:   **Output** :  $n_{\text{ev}}$  dominant eigenvectors  $V_{\text{out}}$  and the corresponding eigenvalues  $\Lambda_{\text{out}}$
- 4:   Generate an initial set of  $m$  orthonormal vectors  $V \in \mathbb{R}^{n \times m}; k = 0; \text{PercentReached} = 0$
- 5:   **repeat until**  $\text{PercentReached} > \text{PercentTrace} \vee n_{\text{ev}} = m \vee k > \text{MaxIter}$
- 6:      $k \leftarrow k + 1$
- 7:     Compute  $Y$  such that  $Y = A \cdot V$
- 8:      $V \leftarrow$  orthonormalisation of the columns of  $Y$
- 9:     *Rayleigh-Ritz projection* applied on matrix  $A$  and orthonormal vectors  $V$
- 10:    *Convergence analysis step*: save eigenpairs that converged and update *PercentReached*

## 2.

### 2.1.

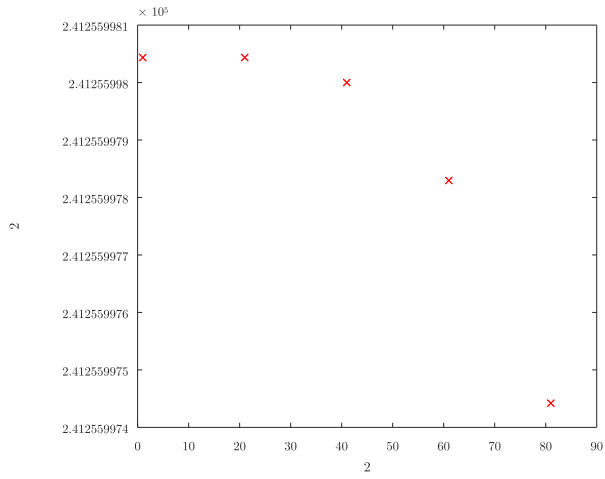


Figure 1: eig method

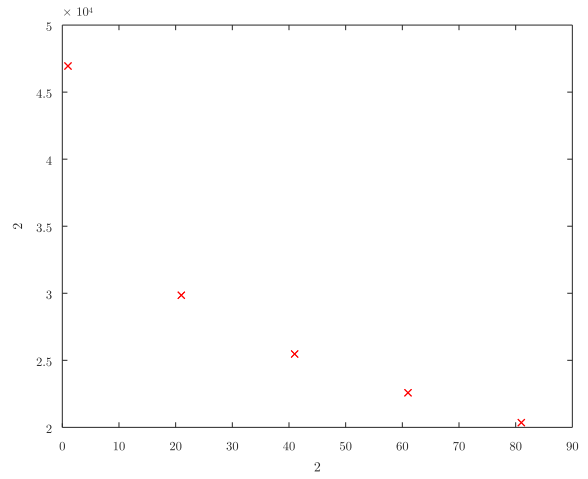


Figure 2: power method

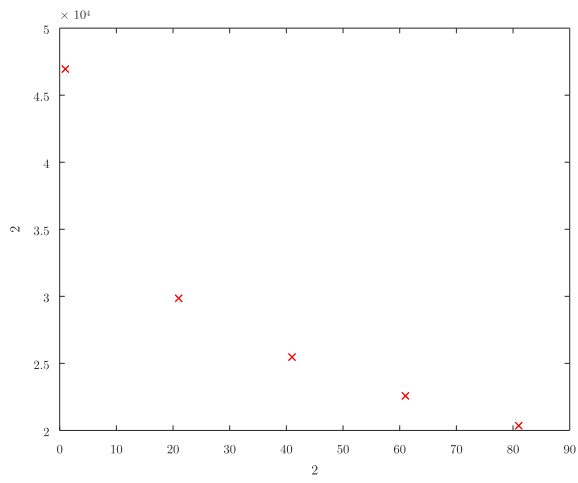


Figure 3: subspace\_iter0 method

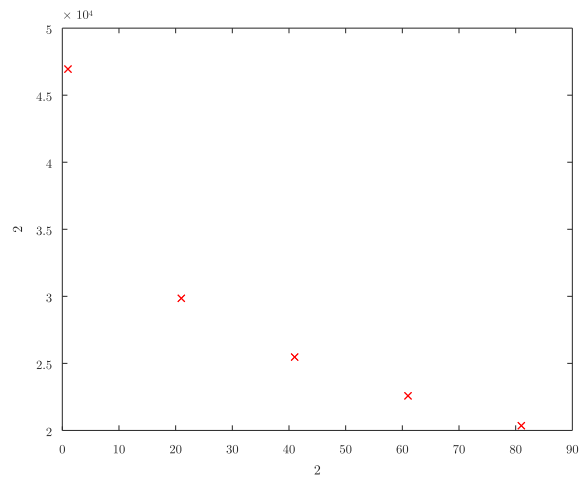


Figure 4: subspace\_iter1 method

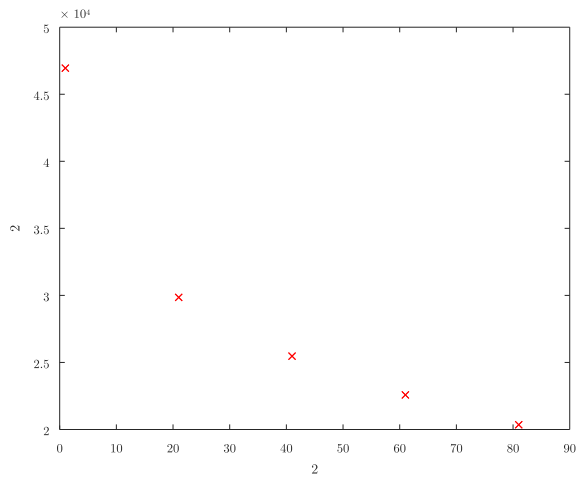


Figure 5: subspace\_iter2 method