Problem 1

Let $0 \le \alpha \le 1$ and $A_{\alpha} = [a_{ik}^{\alpha}]$. Then

$$ee^T = \left[egin{array}{cccc} 1 & 1 & \cdots & 1 \ 1 & 1 & \cdots & 1 \ dots & dots & \ddots & dots \ 1 & 1 & \cdots & 1 \end{array}
ight].$$

Thus, $a_{jk}^{\alpha} = \alpha a_{jk} + \frac{1}{n} (1 - \alpha]$. Also, $\alpha_{jk}^{\alpha} \ge 0$ since $0 \le \alpha \le 1$, and so

$$\sum_{k=1}^{n} a_{jk}^{\alpha} = \sum_{k=1}^{n} \left(\alpha a_{jk} + \frac{1}{n} (1 - \alpha) \right) = n \frac{1}{n} (1 - \alpha) + \alpha \sum_{k=1}^{n} a_{jk} = 1 - \alpha + \alpha = 1.$$

Therefore, A_{α} is row-stochastic.

Problem 2

The PageRank vector x is given by the formula $A^Tx = x$ where A is given by the following matrix:

$$A = \begin{bmatrix} 0 & 0 & 0 & 0 & 1/2 & 0 & 1/2 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 1/3 & 1/3 & 0 & 1/3 & 0 \\ 1/10 & 1/10 & 1/10 & 1/10 & 1/10 & 1/10 & 1/10 & 1/10 & 1/10 & 1/10 & 1/10 \\ 0 & 0 & 0 & 0 & 0 & 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 1/3 & 0 & 1/3 & 1/3 \\ 1/10 & 1/10 & 1/10 & 1/10 & 1/10 & 1/10 & 1/10 & 1/10 & 1/10 & 1/10 \\ 1/10 & 1/10 & 1/10 & 1/10 & 1/10 & 1/10 & 1/10 & 1/10 & 1/10 \\ 0 & 0 & 1/4 & 1/4 & 0 & 0 & 1/4 & 0 & 1/4 & 0 \\ 0 & 1/5 & 0 & 1/5 & 0 & 0 & 1/5 & 1/5 & 0 & 1/5 \\ 1/5 & 0 & 1/5 & 1/5 & 0 & 0 & 1/5 & 0 & 1/5 & 0 \end{bmatrix}.$$

The following Matlab code was used to solve for x and rank the eigenvalues.

```
format long e;
load matrices.mat A;
[V,D]=eig(A');l = diag(D);
lossl,c]=sort(abs(1));
x = abs(V(:,c(end):c(end)));
[~,b]=sort(x,'descend');
matrix2latex(x,'x.tex','format','%-.15e')
matrix2latex(b','sort.tex')
```

$$x = \begin{bmatrix} 1.611685764370067e-01\\ 1.785251923609917e-01\\ 2.057998745272545e-01\\ 2.717395180598953e-01\\ 1.931698370468546e-01\\ 1.720939462820155e-01\\ 7.479616674742428e-01\\ 1.785251923609919e-01\\ 3.296982176632033e-01\\ 2.429151380432770e-01 \end{bmatrix}$$

Thus the ranking of the websites from most to least important is given by the row vector:

$$b = [7 \ 9 \ 4 \ 10 \ 3 \ 5 \ 8 \ 2 \ 6 \ 1].$$

Problem 3

(a)

Let $x \in \mathbb{R}^n$. Then,

$$||A^{T}x||_{1} = \sum_{k=1}^{n} \left| \sum_{j=1}^{n} a_{jk} x_{j} \right|$$

$$\leq \sum_{k=1}^{n} \sum_{j=1}^{n} |a_{jk}| |x_{j}|$$

$$= \sum_{j=1}^{n} |x_{j}| \sum_{k=1}^{n} |a_{jk}|$$

$$= \sum_{j=1}^{n} |x_{j}|$$

$$= ||x||_{1}$$

Since, $\|A^Tx\|_1 \leq \|x\|_1 \ \forall x \in \mathbb{R}^n$, then if λ is an eigenvalue of A^T , then $|\lambda| \leq 1$. Since A and A^T have the same eigenvalues, then λ is an eigenvalue of A and $|\lambda| \leq 1$.

(b)

Since $a_{jk}, x_j^{(0)} \ge 0$, then $x^{(i)} \ge 0$ by closure of the nonnegative real numbers under addition and multiplication. Also, since $x^{(0)} \ge 0$, then the inequality from 3.(a) becomes an equality, so $\sum_{i=1}^n x_j^{(i)} = \sum_{i=1}^n x_j^{(0)} \ \forall i \ge 0.$

(c)

By induction, $x^{(i)} = X\Lambda^i X^{-1} x^{(0)}$ where Λ, Λ^i are given by the following matrices:

$$\Lambda = \begin{bmatrix}
\lambda_1 & 0 & \cdots & 0 \\
0 & \lambda_2 & \ddots & \vdots \\
\vdots & \ddots & \ddots & 0 \\
0 & \cdots & 0 & \lambda_n
\end{bmatrix} \text{ and } \Lambda^i = \begin{bmatrix}
\lambda_1^i & 0 & \cdots & 0 \\
0 & \lambda_2^i & \ddots & \vdots \\
\vdots & \ddots & \ddots & 0 \\
0 & \cdots & 0 & \lambda_n^i
\end{bmatrix}$$

Therefore,

$$\begin{array}{rcl} \lim_{i \to \infty} x^{(i)} & = & \lim_{i \to \infty} X \Lambda^i X^{-1} x^{(0)} \\ & = & X \left(\lim_{i \to \infty} \Lambda^i \right) X^{-1} x^{(0)} \end{array}$$

Since $|\lambda_j| < 1 \ \forall 2 \le j \le n$, then $\lim_{i \to \infty} \lambda_j^i = \begin{cases} 1 & \text{if } j = 1 \\ 0 & \text{if } j > 1 \end{cases}$. Thus $\lim_{i \to \infty} \Lambda^i$ converges. Since $x^i \ge 0 \ \forall i$, then $x \ge 0$ by the properties of limits. Also, since $\sum_{j=1}^n x_j^{(i)} = \sum_{j=1}^n x_j^{(0)} \ \forall i \ge 0$, then $x^{(0)} \ne 0 \implies x \ne 0$.

Problem 4

(a)

For the case n = 10 from Problem 2, the code

```
1 load 'matrices.mat' A
2 n = 10;
3 Jv = [3;6;7];
4 Q = A;
5 for j = Jv'
6   Q(j,:) = zeros(1,n);
7 end
8 matrix2latex(graphx(n,Q,Jv,ee),'graphy.tex','format','%-.15e')
9 matrix2latex(graphax(n,Q,Jv,0.5,ee),'graphy05.tex','format','%-.15e')
10 matrix2latex(graphax(n,Q,Jv,0.85,ee),'graphy085.tex','format','%-.15e')
```

where the functions graphx and graphax are defined as the following

```
function y = graphx(n,Q,Jv,x)
2
  %Multiply the matrix representation of the connectivity of a directed
     graph.
3
  %
      input
                      size of vector
                n
  %
4
                Q
                      initial connections
5
  %
                      indices of vectors with dj = 0
  %
6
                      column vector
              - x
7
  %
      output - A'*x
                      where A = Q + v*e'/n
8
  Α
   = Q;
9
   = A'*x + sum(x(Jv'))/n;
  У
  end
```

```
function y = graphax(n,Q,Jv,a,x)
2
  "Multiply the matrix representation of the connectivity of a directed
      graph.
3
  %
       input
                       size of vector
              - n
  %
                       initial connections
4
              – 0
                Jv
5
  %
                       indices of vectors with dj = 0
6
  %
                       parameter between 0 and 1
7
  %
              - x
                       column vector
  %
8
                       where A = Q + v*e'/n
       output - A'*x
9
  Α
      a*A'*x + a*sum(x(Jv'))/n + (1-a)*sum(x)/n;
11
  end
```

has the following output

```
5.00000000000000e-01
         5.00000000000000e-01
         7.50000000000000e-01
         9.50000000000000e-01
         8.00000000000000e-01
         6.3333333333333e-01
         3.11666666666666e+00
         5.00000000000000e-01
         1.41666666666667e+00
         8.3333333333333e-01
         7.50000000000000e-01
                                              5.75000000000001e-01
         7.500000000000000e-01
                                              5.75000000000001e-01
         8.75000000000000e-01
                                              7.875000000000000e-01
         9.75000000000000e-01
                                              9.57500000000000e-01
         9.00000000000000e-01
                                              8.30000000000000e-01
y_{0.5} =
                                    y_{0.85} =
         8.16666666666667e-01
                                              6.8833333333334e-01
         2.05833333333334e+00
                                              2.79916666666666e+00
         7.50000000000000e-01
                                              5.75000000000001e-01
         1.20833333333333e+00
                                              1.354166666666667e+00
         9.1666666666666e-01
                                              8.58333333333334e-01
```

For the case n = 685230, the following code

resulted in the output

```
-4.833020050815520e-02
                                                                -4.108411686447251e-02
  y_2
                                                  y_{0.85,2}
              1.715159442482511e-01
                                                                  1.457851061784729e-01
y_{222222}
                                               y_{0.85,222222}
              9.711221038679012e-03
                                                                 8.251091450336577e-03
y_{300000}
                                               y_{0.85,300000}
             -7.835267507349471e-02
                                                                -6.660322024501109e-02
y_{400000}
                                               y0.85,400000
```

(b)

```
function [lambda,j,relresid,x] = powerm(n,Q,Jv,x0,eps,kmax)
   \%Find the dominant eigenvalue of a matrix A'
              - A
3
  %
       input
                            n x n matrix
4
   %
               -x0
                            starting vector
5
   %
               - eps
                            tolerance
6
   %
               - kmax
                            maximum iterations
7
   %
       output - lambda
                            dominant eigenvalue of A'
   %
8
                            iteration reached
               - j
9
   %
               - relresid relative residual
   x = x0;
11
   [",I]=\max(abs(x));lambda = x0(I);
12
   for k = 1:kmax
       j = k; oldlambda = lambda;
13
14
       x = graphx(n,Q,Jv,x);
15
       [^{\sim}, I] = \max(abs(x));
16
       lambda=x(I); x = x/lambda;
17
       relresid=abs(lambda-oldlambda)/abs(oldlambda);
18
       if (relresid <= eps)</pre>
19
           break;
20
       end
21
   end
   end
```

(c)

The following code was used to compute the dominant eigenvalue λ , the iteration count k, the relative eigenvalue residual ϵ , and the corresponding eigenvector x:

```
load matrices.mat A; eps=1e-15; kmax=1000; n = 10;
  Jv = [3;6;7];Q = A;
3 \mid for j = Jv'
4
       Q(j,:) = zeros(1,n);
5
   end
6
  x10 = ones(10,1);
  [lambda,k,releps,x]=powerm(n,Q,Jv,x10,eps,kmax);
   matrix2latex([lambda,k,releps]','powerm.tex','alignment','r','format','
      %-.15e')
   matrix2latex(x,'powermx.tex','alignment','r','format','%-.15e')
   [",b]=sort(x,'descend');
11
12
   matrix2latex(b','sortp.tex')
13
14 \mid x20 = [1; -1; 1; -1; 1; -1; 1; -1; 1; -1];
15 [lambda,k,releps,x]=powerm(n,Q,Jv,x20,eps,kmax);
  matrix2latex([lambda,k,releps]','powerm2.tex','alignment','r','format','
      %-.15e')
17 | matrix2latex(x,'powerm2x.tex','alignment','r','format','%-.15e')
18 [~,b] = sort(x, 'descend');
19 matrix2latex(b','sortp2.tex')
```

with the output given by

Thus the ranking of the websites from most to least important is given by the row vectors:

$$b_1 = \begin{bmatrix} 7 & 9 & 4 & 10 & 3 & 5 & 2 & 8 & 6 & 1 \end{bmatrix}.$$

 $b_2 = \begin{bmatrix} 7 & 9 & 4 & 10 & 3 & 5 & 2 & 8 & 6 & 1 \end{bmatrix}.$

(d)

The following code was used

```
load('www0.mat');
  eps=1e-12; kmax=10000;
3
  n=685230; x10 = ones(n,1);
4
5 | [lambda,k,releps,~] = powerm(n,Q,Jv,x10,eps,kmax);
  matrix2latex([lambda,k,releps]','www0power.tex','alignment','r','format','
      %-.15e')
7
   [lambda,k,releps,~]=powerm(n,Q,Jv,x0,eps,kmax);
9
   matrix2latex([lambda,k,releps]','www0power0.tex','alignment','r','format',
      '%-.15e')
11 \mid a = 0.85;
12 | [lambda,k,releps,x]=poweram(n,Q,Jv,a,x10,eps,kmax);
13 | matrix2latex([lambda,k,releps]','www0powera.tex','alignment','r','format',
      '%-.15e')
14 [~,b] = sort(x, 'descend');
15
  matrix2latex(b(1:10)','www0sorta.tex')
16
17 | [lambda,k,releps,x]=poweram(n,Q,Jv,a,x0,eps,kmax);
18 matrix2latex([lambda,k,releps]','www0powera0.tex','alignment','r','format'
      ,'%-.15e')
19 [~,b] = sort(x, 'descend');
20 matrix2latex(b(1:10)','www0sorta0.tex')
```

where the function poweram is given by

```
function [lambda,j,relresid,x] = poweram(n,Q,Jv,a,x0,eps,kmax)
   %Find the dominant eigenvalue of a matrix A_a'
2
3
  %
       input
               - A
                            n x n matrix
4 %
               -x0
                            starting vector
5 | %
               - eps
                            tolerance
6
   %
               - kmax
                            maximum iterations
7
   %
       output - lambda
                            dominant eigenvalue of A_a'
8
   %
                            iteration reached
               - i
9
  %
               - relresid relative residual
10 \mid x = x0;
11 | [^*, I] = \max(abs(x)); lambda = x0(I);
12
   for k = 1:kmax
13
       j = k; oldlambda = lambda;
14
       x = graphax(n,Q,Jv,a,x);
15
       [~,I]=max(abs(x));
16
       lambda=x(I); x = x/lambda;
17
       relresid=abs(lambda-oldlambda)/abs(oldlambda);
       if (relresid <= eps)</pre>
18
19
            break;
20
       end
21
   end
   end
```

For $x_1 = e$ and $x_2 = x_0$, the results are

The convergence of the power method for this case is much slower than the n=10 case. The algorithm reached the maximum iterations instead of reaching the residual epsilon. For $A_{0.85}^T$, the output is given by

Thus the ranking of the top 10 websites from most to least important is given by the row vectors:

$$b_1 = \begin{bmatrix} 629103 & 328995 & 176090 & 5397 & 609117 & 539881 & 63085 & 351516 & 529968 & 363332 \end{bmatrix} \\ b_2 = \begin{bmatrix} 629103 & 328995 & 176090 & 5397 & 609117 & 539881 & 63085 & 351516 & 529968 & 363332 \end{bmatrix}.$$

Problem 5

(a)

The eigenvalues of C can be found by conj(fft(c')) by the following formulas.

$$[Fc^T]_j = \sum_{k=0}^{n-1} c_k \exp\left(\frac{-2\pi i}{n} jk\right), \quad \forall 0 \le j \le n-1$$

$$\overline{[Fc^T]_j} = \sum_{k=0}^{n-1} c_k \exp\left(\frac{2\pi i}{n} jk\right), \quad \forall 0 \le j \le n-1$$

(b)

Let

$$\Lambda = \begin{bmatrix} \lambda_0 & 0 & \cdots & 0 \\ 0 & \lambda_1 & \ddots & \vdots \\ \vdots & \ddots & \ddots & 0 \\ 0 & \cdots & 0 & \lambda_{n-1} \end{bmatrix}$$

and lambda = conj(fft(c')). Then $\Lambda Fx = \text{lambda.*fft(x)}$. Also,

$$\begin{aligned} \left[\overline{F}x\right]_{j=0,1,\dots,n-1} &= \left[\sum_{k=0}^{n-1} x_k \exp\left(\frac{2\pi i}{n} jk\right)\right]_{j,k=0,1,\dots,n-1} \\ &= \left[\sum_{k=0}^{n-1} \overline{x_k} \exp\left(\frac{-2\pi i}{n} jk\right)\right]_{j=0,1,\dots,n-1} \\ &= \left[\overline{F}\overline{x}\right]_{j=0,1,\dots,n-1} \\ &= \operatorname{conj}\left(\operatorname{fft}\left(\operatorname{conj}\left(\mathbf{x}\right)\right)\right) \end{aligned}$$

Therefore, $y = Cx = \frac{1}{n}\overline{F}\Lambda Fx = \text{conj(fft(conj(fft(c')).*fft(x)))/length(x)}$. Since y is real, then y = fft(conj(fft(c')).*fft(x))/length(x). The following MATLAB code was written to compare the two methods of multiplying a circulant matrix:

where the function circulant is given by

```
function y = circulant(c,x)

// Multiply a column vector by a circulant matrix using fft.

// input - c row vector that generates a circulant matrix, C

// - x column vector

// output - C*x matrix multiplication

// n = length(x);

y = fft(conj(conj(fft(c')).*fft(x)))/n;
end
```

with the following output

(c)

If we extend the Toeplitz matrix such that $t_j = t_{j+1-2n}, t_{-j} = t_{2n-1-j}$ for $n < j \le 2n-1$, then by definition we have a unique, circulant matrix such that $c_j := t_j$.

(d)

The following MATLAB function uses part (c) and part (b) to compute y = Tx:

```
function y = toeplitz(t,x)
  %Multiply a column vector by a Toeplitz matrix using fft.
     input - t row vector that generates a Toeplitz matrix, T
3
4
              - x
                     column vector
5 %
     output - T*x matrix multiplication
6 \mid n = length(x);
  c = zeros(2*n-1,1);
  c(1:n) = t(n:end);
  c(n+1:end) = t(1:n-1);
9
11 \mid d = zeros(2*n-1,1);
12 | d(1:n) = x;
13 \mid y = circulant(c',d);
14 | y = y(1:n);
  end
```

(e)

The following Matlab code was written to compare the two methods of multiplying a Toeplitz matrix

and has the following output

For the n = 500000 case, the code is

```
1  load('t_and_x.mat')
y = toeplitz(t,x);
matrix2latex([y(1),y(100000),y(200000),y(300000),y(400000),y(500000),sum(y
),norm(y,2)]','t_and_x.tex','alignment','r','format','%-.15e')
```

and has the output

```
\begin{bmatrix} y_1 \\ y_{100000} \\ y_{200000} \\ y_{300000} \\ y_{400000} \\ y_{500000} \\ \sum_{j=1}^{n} y_j \\ \|y\|_2 \end{bmatrix} = \begin{bmatrix} 4.743400116337570e+01-1.897571643350681e-14i \\ -2.044536337994736e+02+3.463356617877540e-14i \\ 9.854729389973313e+01-2.893191580611515e-14i \\ -2.273143080393689e+01+4.576858382960006e-14i \\ 4.136625635601638e+02-5.480763011145771e-14i \\ 2.524304751530100e+02+9.171369375379089e-14i \\ 1.030143367304304e+05+7.836054370961132e-13i \\ 1.669299439051479e+05 \end{bmatrix}
```