University of Vienna
Faculty of Mathematics

Applied Analysis Problems

Milutin Popovic

March 20, 2022

Contents

1 Sheet 2

1.1 Problem 1

1.1.1

We let $\rho(A)$ be the spectral radius of a matrix $A \in \mathbb{R}^{n\times n}$. A matrix norm $\|\cdot\|_1$ is consistent with the vector norm $\|\cdot\|_2$ if

$$\|Ax\|_2 \leq \|A\|_1 \|x\|_2 \tag{1}$$

for all $x \in \mathbb{R}^n$ and all $A \in \mathbb{R}^{n\times n}$. Indeed every matrix norm induced by a vector norm is consistent. To show this let $\|\cdot\|_M$ be a matrix norm and $\|\cdot\|_v$ be a vector norm, defined as

$$\|x\|_v = \|xv^T\|_M \tag{2}$$

for all $x \in \mathbb{R}^n$ and some $v \neq 0$, of $\mathbb{R}^{n\times n}$ and $\mathbb{R}^n$ respectively. Then we have

$$\|Ax\|_v = \|Axv^T\| \leq \|A\|_M \|xv^T\|_M = \|A\|_M \|v\|_v \quad \square \tag{3}$$

Note that for $\mathbb{C}^{n\times n}$ and $\mathbb{C}^n$ use $v^* \neq 0$ the conjugate transpose.

1.1.2

Now we consider a splitting of $A = D - (L+U)$, were D, L and U are defined as

$$D = \operatorname{diag}(a_{11}, \dots, a_{nn}), \tag{4}$$

$$(L)_{ij} = \begin{cases} -(A)_{ij} & i > j \\ 0 \quad i \leq 0 \end{cases}, \qquad (U)_{ij} = \begin{cases} -(A)_{ij} & i < j \\ 0 \quad i \geq 0 \end{cases}, \tag{5}$$

Then the matrix of a single Jacobi iteration method is

$$B_J = D^{-1}(L+U) \tag{6}$$

We can show that if A is strictly diagonally dominant then

$$\rho(B_J) \leq \|B_J\|_\infty < 1. \tag{7}$$

If A is strictly diagonally dominant, this means that

$$| A_{ii} | > \sum_{j\neq i}^{n} | A_{ij} | \qquad \forall\, i \in \{1, \dots, n\} \tag{8}$$

$$\Leftrightarrow \sum_{j\neq i} \frac{| A_{ij} |}{| A_{ii} |} < 1. \tag{9}$$

Now let (λ, v) be an eigen-pair of B_J, then

$$B_J v = D^{-1}(L+U)v = \lambda v \tag{10}$$

$$(L+U)v = \lambda D v. \tag{11}$$

For a chosen i this means

$$|\lambda|\,|A_{ii}|\,|v_i| = \left| -\sum_{j>i} A_{ij} v_i - \sum_{j<i} A_{ij} v_i \right| \tag{12}$$

$$\leq \sum_{j>i} |A_{ij}|\,|v_i| + \sum_{j<i} |A_{ij}|\,|v_i| \tag{13}$$

$$= \sum_{j\neq i} |A_{ij}|\,|v_i|\,. \tag{14}$$

We can choose and i such that $|v_i| \leq \|v\|_\infty$, then

$$|\lambda|\,|A_{ii}|\,|v_i| \leq \sum_{j\neq i} |A_{ij}|\,\|v\|_\infty \tag{15}$$

$$\Rightarrow |\lambda|\,|A_{ii}| \leq \sum_{j\neq i} |A_{ij}| \tag{16}$$

$$\Rightarrow |\lambda| \leq \sum_{j\neq i} \frac{|A_{ij}|}{|A_{ii}|} < 1. \quad \square \tag{17}$$

1.1.3

Next we show that the Jacobi method converges for every initial guess x^0 to the solution of the equation $Ax = b$, given that A is strictly diagonally dominant. So with any initial guess x^0 at the k-th iteration we have

$$Dx^{(k)} = (L+U)x^{(k-1)} + b \tag{18}$$

$$\Leftrightarrow x^{(k)} = D^{-1}(L+U)x^{(k-1)} + D^{-1}B \tag{19}$$

$$= B_J x^{(k-1} + D^{-1}b \tag{20}$$

Now let x be the exact solution, then the error at the k-th iteration is

$$e^{(k)} = x - x^{(k)} = B_J\left(x - x^{(k-1)}\right) = \dots \tag{21}$$
$$= B_J^k e^{(0)} \tag{22}$$

Assume that $e^{(0)} \neq 0$, then we need $\lim_{n\to\infty} B_J^k = 0$. If A is **diagonally dominant** we have $\rho(B_J) < 1$ this means for an eigen-pair (λ, v) of B_J we have

$$\lim_{n\to\infty} B_J^k v = \lim_{n\to\infty} \lambda^k v \tag{23}$$
$$\Rightarrow \lim_{n\to\infty} \lambda^k = 0, \tag{24}$$

for all λ because $\rho(B_J) < 1$. □

1.2 Problem 2

Now consider a $A \in \mathbb{R}^{n\times n}$,

$$A = \begin{pmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{pmatrix}. \tag{25}$$

Let $A = D-(L+U)$ like in the above problem. The Gauss-Siedel method has the iteration matrix $B_G = (D-L)^{-1}U$ and the Jacobi method has the iteration matrix $B_J = D^{-1}(L+U)$.

1.2.1

We show that the spectral radii of B_J and B_G satisfy

$$\rho(B_J) = \sqrt{|\rho(B_G)|}, \tag{26}$$

by directly calculating the eigenvalues of B_J and B_G respectively. We start with B_J,

$$\det(B_J - \lambda I) = \det\begin{pmatrix} -\lambda & -\frac{a_{12}}{a_{11}} \\ -\frac{a_{21}}{a_{22}} & -\lambda \end{pmatrix} \tag{27}$$
$$= \lambda^2 - \frac{a_{12}a_{21}}{a_{11}a_{22}} = 0 \tag{28}$$
$$\Rightarrow \lambda^2 = \frac{a_{12}a_{21}}{a_{11}a_{22}} \tag{29}$$

For B_G we have

$$\det(B_G - \lambda I) = \det\begin{pmatrix} -\lambda & -\frac{a_{12}}{a_{11}} \\ 0 & -\lambda - \frac{a_{21}a_{12}}{a_{11}a_{22}} \end{pmatrix} \tag{30}$$
$$= -\lambda\left(-\lambda - \frac{a_{21}a_{12}}{a_{11}a_{22}}\right) - 0 \tag{31}$$
$$\Rightarrow \lambda_1 = 0, \qquad \lambda_2 = -\frac{a_{21}a_{12}}{a_{11}a_{22}}. \tag{32}$$

Which satisfies the above condition, remember

$$\rho(A) = \max\{|\lambda| : \lambda \text{ is eigenvalue } A\}, \tag{33}$$

especially note the absolute value.

□

1.2.2

Indeed the error of the Gauss-Siedel iteration converges to 0 if $\rho(B_G) < 1$. Which is the case, because exactly then $\rho(B_G) = \rho(B_J)^2 < 1$. Where we can also conclude that the Gauss-Siedel method converges twines as fast as the Jacobi method for 2×2 matrices.

1.2.3

Now let $r \in \mathbb{R}$ and

$$A_r = \begin{pmatrix} 1 & r & r \\ r & 1 & r \\ r & r & 1 \end{pmatrix} \tag{34}$$

We can show that the Gauss-Siedel method for A_r converges, provided that $t \in (-\frac{1}{2}, 1)$ and the Jacobi methods for A_r does not converge for $r \in (\frac{1}{2}, 2)$. We start of with calculating the iteration matrices, then calculating their eigenvalues. Then r is determined by $\rho(A) < 1$. For the Jacobi method we have

$$B_J = D^{-1}(E+F) = \begin{pmatrix} 0 & -r & -r \\ -r & 0 & -r \\ -r & -r & 0 \end{pmatrix}. \tag{35}$$

Then the eigenvalues of the matrix are

$$\det(B_J - \lambda I) = -\lambda^3 - 2r^4 + 3r^3\lambda = 0 \tag{36}$$

$$\lambda_1 = r \qquad \lambda_2 = -2r \tag{37}$$

Then $\rho(A) < 1$ determines the range of r

$$|\lambda_m ax| = 2|r| < 1 \Rightarrow |r| < \frac{1}{2} \tag{38}$$

We conclude that for $r \in (\frac{1}{2}, 1)$ does not converge. Now for the Gauss-Siedel method

$$B_G = (D-E)^{-1}F = \begin{pmatrix} 0 & -r & -r \\ 0 & r^2 & r^2 - r \\ 0 & -r^3 + r^2 & -r^3 + 2r^2 \end{pmatrix}. \tag{39}$$

then

$$\det(B_G - \lambda I) = -\lambda^3 - r^3\lambda^2 3r^2\lambda^2 - r^3\lambda = 0 \tag{40}$$

$$\Rightarrow \lambda_{1/2} = \frac{1}{2}\left(\pm\sqrt{r-4}(r-1)r^{\frac{3}{2}} - r^3 + 3r^2\right), \tag{41}$$

$\lambda < 1$ for $r \in \left(-\frac{1}{2}, 1\right)$.

1.3 Problem 3

Let $Q \in \mathbb{R}^{n \times n}$ be the Poisson matrix, the matrix of the finite difference method on a $n \times n$ grid,

$$Q = \begin{pmatrix} 2 & -1 & & & \\ -1 & 2 & -1 & & \\ & \ddots & \ddots & \ddots & \\ & & -1 & 2 & -1 \\ & & & -1 & 2 \end{pmatrix} \tag{42}$$

1.3.1

(Can also be done with Gershorin disks)

The eigenvalues of Q lie in the interval $[0, 4]$. To show this let (λ, v) be an eigen-pair of Q, they satisfy the equation

$$Qv = \lambda v \tag{43}$$

At the k-th ($k \in \{1, \dots, n\}$) step we have $v^{(0)} = 0$, $v^{(1)} = 1$ and $v^{(n+1)} = 0$

$$-v^{(k+1} + 2v^{(k)} - v^{(k+1)} = \lambda v^{(k)} \tag{44}$$

$$\Rightarrow v^{(k+1)} = (2 - \lambda) v^{(k)} - v^{(k-1)}, \tag{45}$$

which are the Chebyshev polynomials of the second kind, where $(2 - \lambda_k)$ satisfies

$$(2 - \lambda_k) = 2 \cdot \cos\left(\frac{k\pi}{n+1}\right) \tag{46}$$

$$\Rightarrow \lambda_k = 2\left(1 - \cos\left(\frac{k\pi}{n+1}\right)\right) \tag{47}$$

$$= 4 \cdot \sin^2\left(\frac{k\pi}{n+1}\right), \tag{48}$$

thereby we can conclude that $\lambda_k \in [0, 4] \;\; \forall k \in \{1, \dots n\}$. $\square$

1.3.2

1.3.3

In this section we write a Python script that returns the matrix Q given n and for $b = (1, \dots, 1)^T$ $n = 20$ implements the Gauss-Siedel method for to solve $Qx = b$ for x.

[2]:
```
def gauss_siedel(A, b, k):
    n, m = Q.shape
    D = np.reshape([Q[i][j] if i==j else 0 for i in range(n) for j in␣
 ↪range(n)], (n ,n))
    L = np.reshape([Q[i][j] if i>j else 0 for i in range(n) for j in range(n)],␣
 ↪(n ,n))
    U = np.reshape([Q[i][j] if i<j else 0 for i in range(n) for j in range(n)],␣
 ↪(n ,n))

    x = np.random.rand(n)
    for i in range(k):
        x = np.linalg.inv(D)@(b - (L + U)@x)
    return x

def poisson_mat(n, m=None):
    return 2 * np.eye(n, m) + (-1) * np.eye(n, m, k=1) + (-1) * np.eye(n, m,␣
 ↪k=-1)

# test
for n in range(5, 20):
    Q = poisson_mat(n)
    b = np.ones(n)
    x = gauss_siedel(Q, b, k=1000)
    np.testing.assert_allclose(Q@x, b, rtol=1e-5, err_msg=f'GS failed at dim -␣
 ↪{n}')
```

1.4 Problem 4

Now let $P_n \in \mathbb{R}^{n \times n}$ be the matrix

$$P_n = \begin{pmatrix} 2 & -1 & & & -1 \\ -1 & 2 & -1 & & \\ & \ddots & \ddots & \ddots & \\ & & -1 & 2 & -1 \\ -1 & & & -1 & 2 \end{pmatrix} \tag{49}$$

1.4.1

(Can also be done with Gershorin disks)

We can show that all the eigenvalues of P_n are in $[0, 4]$ because P_n is the finite differenece/laplacian matrix for periodic boundary conditions and can be diagonalized by a DFT. So let (λ, v) be the eigen-pair of P_n, which satisfy the equation

$$P_n v = \lambda v \tag{50}$$

This she standard Possion with periodic boundary conditions, with the eigenvector $v_j = \omega^{jk} = e^{2\pi i \frac{jk}{n}}$ for a $j \in \{1, \dots, n\}$.

$$
\begin{aligned}
(P_n v)_j &= 2\omega^{jk} - \omega^{(j-1)k} - \omega^{(j+1)k} &(51)\\
&= \omega^{jk}(2 - \omega^{-k} - \omega^{k}) &(52)\\
&= \omega^{jk}(2 - 2\cos\left(\frac{2\pi k}{n}\right) &(53)\\
&= 4\sin^2\left(\frac{2\pi k}{n}\right)\omega^{jk} = \lambda_k v_j^k, &(54)
\end{aligned}
$$

thereby we can conclude that $\lambda_k \in [0, 4]$ forall k.

1.4.2

Because P_n is a real, symmetric, cercular matrix the orthogonal components of the eigenvalues are also eigenvectors, i.e. $\mathrm{Re}\,(v)$ and $\mathrm{Im}\,(v)$. We may conclude this by pure calculation. In the $j - th$ component we have k eigenvalues

$$
\begin{aligned}
\left(P_n \mathrm{Re}\,(v^k)\right)_j &= 2\mathrm{Re}\,(\omega^{jk}) - \mathrm{Re}\left(\omega^{(j-1)k}\right) - \mathrm{Re}\left(\omega^{(j+1)k}\right) &(55)\\
&= \omega^{jk} + \omega^{-jk} - \frac{1}{2}\omega^{(j-1)k} - \frac{1}{2}\omega^{-(j-1)k} - \frac{1}{2}\omega^{(j+1)k} - \frac{1}{2}\omega^{-(j+1)k} &(56)\\
&= \left(\omega^{jk} + \omega^{-jk}\right) - \frac{1}{2}\left(\omega^{jk}\left(\omega^{k} + \omega^{-k}\right) + \omega^{-jk}\left(\omega^{k} + \omega^{-k}\right)\right) &(57)\\
&= \frac{1}{2}\left(\omega^{jk} + \omega^{-jk}\right)\left(2 - \left(\omega^{k} + \omega^{-k}\right)\right. &(58)\\
&= \mathrm{Re}\,(\omega^{jk})\left(2 - 2\cos\left(\frac{2\pi k}{n}\right)\right) &(59)\\
&= 4\sin^2\left(2\pi\frac{k}{n}\right)\mathrm{Re}\,(\omega^{jk}) = \lambda_k \mathrm{Re}(v_j^k). &(60)
\end{aligned}
$$

1.4.3

We define the quantity $m(n) = \min\{|\lambda| : \lambda \text{ eigenvalue of } P_n\}$. We can show that the quantity converges to 0 as n goes to infinity by calculating for a k that minimises λ_k which is for a $k \neq$.

$$
\begin{aligned}
\lim_{n\to\infty} m(n) &= \lim_{n\to\infty} \min_{k\in\{1,\dots,n\}} \{|\lambda_k(n)|\} = \lim_{n\to\infty} 4\sin^2\left(2\pi\frac{k}{n}\right) &(61)\\
&= \lim_{n\to\infty} 4 \cdot \left(\frac{x^2}{n^2} + \frac{x^4}{n^4} + O(\frac{1}{n^6})\right) = 0, &(62)
\end{aligned}
$$

where $x = 2\pi k$.

1.5 Problem 5

Let Q be like in Problem 3. And split Q as

$$Q = D - N, \tag{63}$$

where D consists of diagonal entries of Q. For $p \in \mathbb{N}$ let C_p be the Neumann polynomial preconditioner , defined as

$$C_p = D^{-1}\sum_{k=0}^{p}\left(ND^{-1}\right)^k \tag{64}$$

1.5.1

1.5.2

The following is a Phython script, that takes n, p as an Input and returns C_p furthermore calculates the spectral condition number of the matrix C_pQ

[5]:
```
def neumann_polynomial_preconditioner(n, p):
    Q = poisson_mat(n)
    D = np.reshape([Q[i][j] if i==j else 0 for i in range(n) for j in␣
 ↪range(n)], (n ,n))
    N = D-Q
    C_p = np.zeros([n, n])
    for k in range(p+1):
        C_p += np.linalg.matrix_power(N @ np.linalg.inv(D), k)
    return np.linalg.inv(D) @ C_p


n = 20
Q = poisson_mat(n)
P = np.arange(1, 50)
cond_2 = []
for p in P:
    C_p = neumann_polynomial_preconditioner(n, p)
    cond_2.append(np.linalg.cond(C_p @ Q, p=2))
    if p in np.arange(1, 10):
        print(p, cond_2[p-1], sep='\t')

plt.figure(figsize=[7, 4])
plt.scatter(P, cond_2)
print("Max. and Min. Singular value are far apart from each other for uneaven␣
 ↪p")
```

```
1	44.76606865271519
2	59.35975010638131
3	22.760834328149002
4	35.62184004487854
5	15.344146462132624
6	25.450588757787248
7	11.636387156050118
8	19.801556558635184
9	9.41247817754299
Max. and Min. Singular value are far apart from each other for uneaven p
```