

ECSE 343 Numerical Methods in Engineering

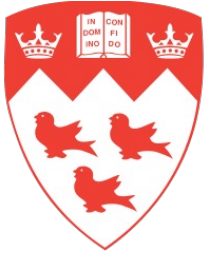
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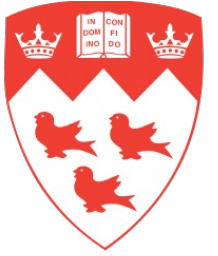


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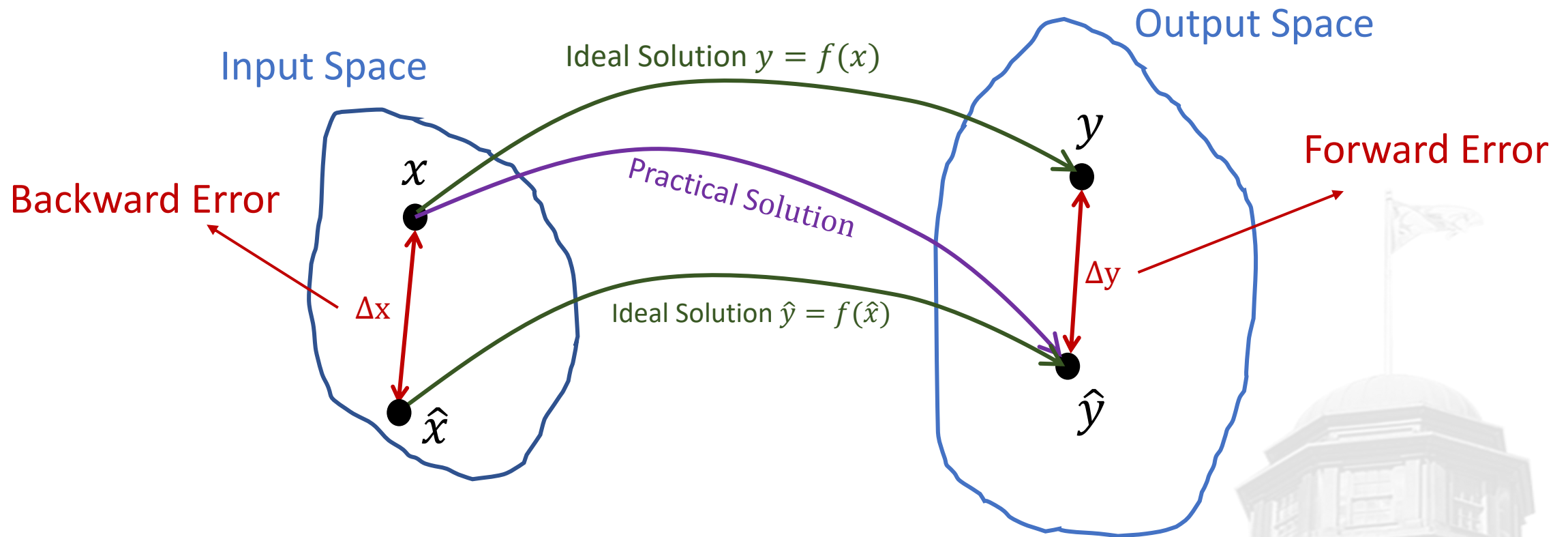
Forward vs Backward Error

- Problem: Find the root of $f(x) = 0$
- Actual solution is $x_o \Rightarrow f(x_o) \equiv 0$
- Computed (inexact) solution is \hat{x} such that $f(\hat{x}) = \epsilon$
- Forward error: $|x_o - \hat{x}|$
- Backward error: $|f(x_o) - f(\hat{x})| = |f(\hat{x})| = |\epsilon|$



Forward vs Backward Error

Problem: Compute $y = f(x)$



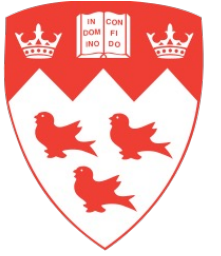
$$Ax = b$$



Problem: Find the root of $f(x) = Ax - b$

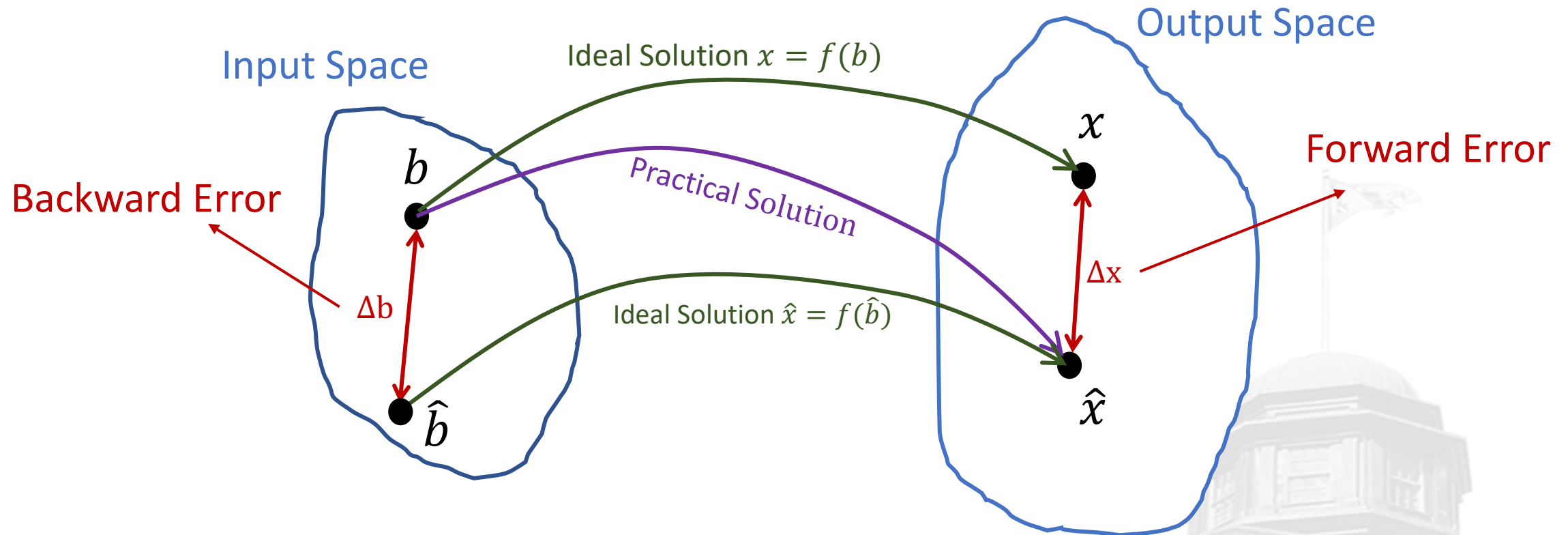
Problem: Find x such that $Ax = b$

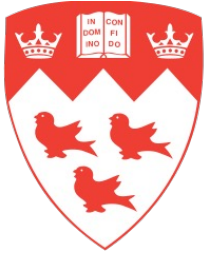
Problem: $x = f(b) = A^{-1}b$



Condition Number for $Ax = b$

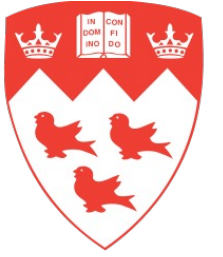
Problem: $x = f(b) = A^{-1}b$





Forward vs Backward Error

- Problem: Find the root of $f(x) = Ax - b = 0$
- Actual solution is $x_o \Rightarrow f(x_o) \equiv Ax_o - b = 0$
- Computed (inexact) solution is \hat{x} such that $f(\hat{x}) = A\hat{x} - b = \epsilon$
- Forward error: $|x_o - \hat{x}|$
- But: $A\hat{x} - \hat{b} \equiv 0$ and therefore $A\hat{x} \equiv \hat{b}$
- Backward error: $|f(x_o) - f(\hat{x})|$
$$= |f(\hat{x})| = |A\hat{x} - b| = |\hat{b} - b| = |\epsilon|$$

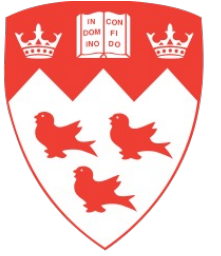


Condition Number for $Ax = b$

Problem: $x = f(b) = A^{-1}b$

$$J = \frac{df}{db} = A^{-1}$$

$$\kappa = \|A^{-1}\| \frac{\|b\|}{\|A^{-1}b\|} = \frac{\|A^{-1}\| \|b\|}{\|A^{-1}b\|} \geq 1$$



Condition Number for $Ax = b$

$$\kappa = \|A^{-1}\| \frac{\|b\|}{\|A^{-1}b\|}$$

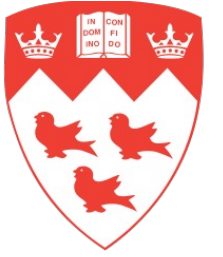
$$\frac{\|b\|}{\|A^{-1}b\|} = \frac{\|Ax\|}{\|x\|} < \|A\|$$

$$\kappa \leq \underbrace{\|A^{-1}\| \|A\|}$$

Condition Number of matrix A $\kappa(A)$

Recall

$$\|A\| \equiv \max_{\substack{x \in \mathbb{R}^n \\ \|x\| \neq 0}} \frac{\|Ax\|}{\|x\|}$$



Inner Product

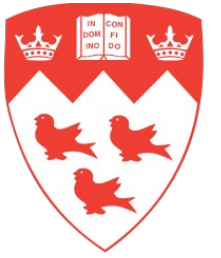
$$\langle \mathbf{u}, \mathbf{v} \rangle = \mathbf{u}^T \mathbf{v} \quad \mathbf{u}, \mathbf{v} \in \mathbb{R}^n$$

Generalize for complex vectors $\langle \mathbf{u}, \mathbf{v} \rangle = \mathbf{u}^* \mathbf{v} \quad \mathbf{u}, \mathbf{v} \in \mathbb{C}^n$

\mathbf{u}^* is the conjugate transpose of \mathbf{u} .

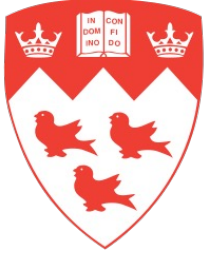
$$\mathbf{u} = \begin{bmatrix} u_1 \\ u_2 \\ \vdots \\ u_n \end{bmatrix} \quad \mathbf{u}^* = [\bar{u}_1 \quad \bar{u}_2 \quad \cdots \quad \bar{u}_n]$$

\bar{u}_n is the complex conjugate of u_n



Properties of Inner Product

- $\langle \mathbf{u}, \mathbf{v} \rangle = \overline{\langle \mathbf{v}, \mathbf{u} \rangle}$
 - $\langle \mathbf{u} + \mathbf{v}, \mathbf{w} \rangle = \langle \mathbf{u}, \mathbf{w} \rangle + \langle \mathbf{v}, \mathbf{w} \rangle$
 - $\langle c\mathbf{u}, \mathbf{v} \rangle = \bar{c}\langle \mathbf{u}, \mathbf{v} \rangle$
 - $\langle \mathbf{u}, c\mathbf{v} \rangle = c\langle \mathbf{u}, \mathbf{v} \rangle$
 - $\langle \mathbf{u}, \mathbf{u} \rangle = \mathbf{0} \iff \mathbf{u} = \mathbf{0}$
- } c is a scalar $c \in \mathbb{C}$

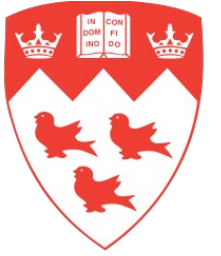


Inner Product and Hermitian Matrices

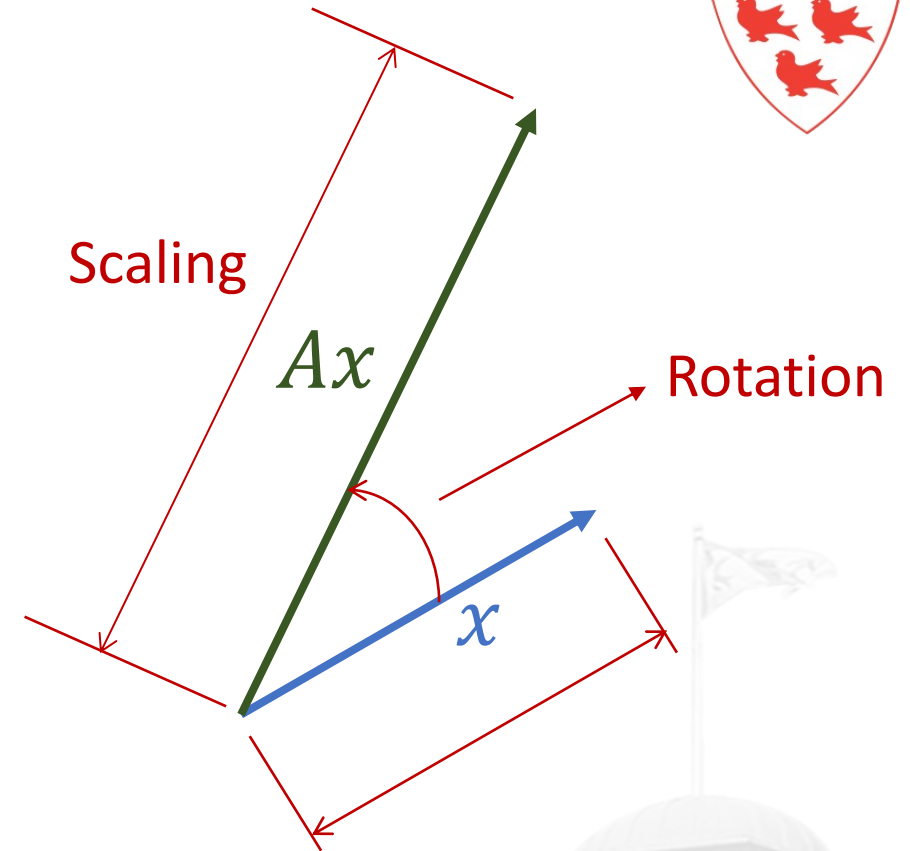
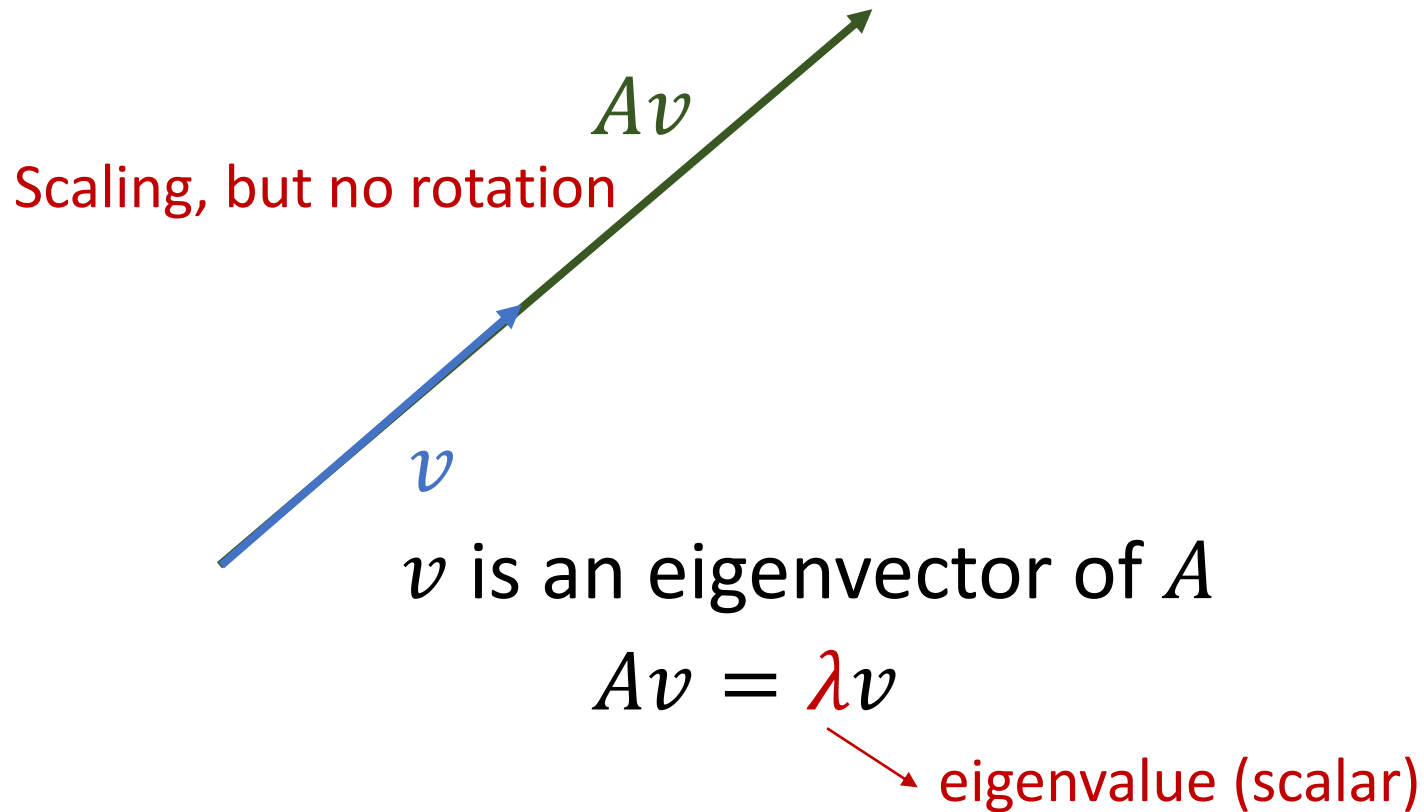
If $A \in \mathbb{C}^{n \times n}$ is Hermitian (i.e. $A^* = A$) then $\langle Au, v \rangle = \langle u, Av \rangle$.

Recall: $\langle u, v \rangle = u^* v$

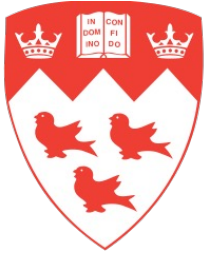
$$\langle Au, v \rangle = (Au)^* v = u^* A^* v = u^* Av = u^* (Av) = \langle u, Av \rangle$$



Eigenvalues / Eigenvectors



Characteristic Polynomial



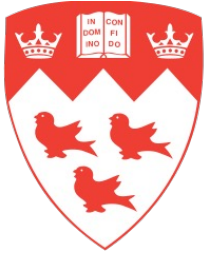
Identity Matrix

$$\lambda \text{ is an eigenvalue of } A \quad \longrightarrow \quad A\mathbf{v} = \lambda\mathbf{v} = \lambda\mathbf{U}\mathbf{v}$$
$$\underbrace{(A - \lambda\mathbf{U})\mathbf{v}} = \mathbf{0} \quad \mathbf{v} \neq \mathbf{0}$$

λ is an eigenvalue of A iff $(A - \lambda\mathbf{U})$ is singular.

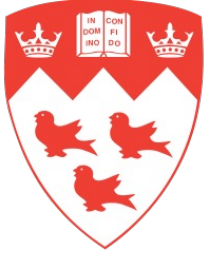
λ is an eigenvalue of A iff $\det(A - \lambda\mathbf{U}) = 0$ is singular.

Characteristic polynomial of A is: $p_A(\lambda) = \det(A - \lambda\mathbf{U})$.



Eigenvalues and Eigenvectors

- Eigenvalues of $A \in \mathbb{R}^{n \times n}$ are the roots of the its characteristic polynomial.
- The order of the characteristic polynomial is n .
- We cannot have closed form expressions for roots of polynomials of order ≥ 5 (Abel-Ruffini theorem).
- We cannot have closed form expressions for eigenvalues of matrices of size $n \geq 5$.
- The determinant method is useful from a theoretical standpoint but is not used in numerical algorithms (CPU cost, numerical conditioning).



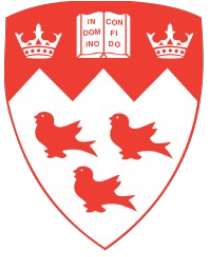
Diagonalization

Consider a full rank matrix $A \in \mathbb{R}^{n \times n}$ with distinct eigen values λ_i and corresponding eigenvectors v_i , $1 \leq i \leq n$.

$$Av_1 = \lambda_1 v_1 \quad Av_2 = \lambda_2 v_2 \quad \cdots \quad Av_n = \lambda_n v_n$$

$$A[v_1 \quad v_2 \quad \cdots \quad v_n] = [\lambda_1 v_1 \quad \lambda_2 v_2 \quad \cdots \quad \lambda_n v_n] = V\Gamma$$

$$\begin{aligned} AV &= V\Gamma & V &= [v_1 \quad v_2 \quad \cdots \quad v_n] & \Gamma &= \begin{bmatrix} \lambda_1 & & & \\ & \lambda_2 & & \\ & & \ddots & \\ & & & \lambda_n \end{bmatrix} \\ V^{-1}AV &= \Gamma & A &= V\Gamma V^{-1} \end{aligned}$$



Application: Powers of \mathbf{A}

$$\mathbf{A} = \mathbf{V}\mathbf{\Gamma}\mathbf{V}^{-1}$$

$$\mathbf{A}^2 = (\mathbf{V}\mathbf{\Gamma}\mathbf{V}^{-1}) (\mathbf{V}\mathbf{\Gamma}\mathbf{V}^{-1}) = \mathbf{V}\mathbf{\Gamma}(\mathbf{V}^{-1}\mathbf{V}) \mathbf{\Gamma}\mathbf{V}^{-1} = \mathbf{V}\mathbf{\Gamma}^2\mathbf{V}^{-1}$$

$$\mathbf{A}^m = \mathbf{V}\mathbf{\Gamma}^m\mathbf{V}^{-1}$$

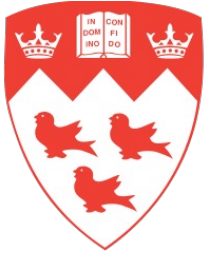
$$\mathbf{\Gamma} = \begin{bmatrix} \lambda_1^m & & & \\ & \lambda_1^m & & \\ & & \ddots & \\ & & & \lambda_n^m \end{bmatrix}$$

Eigenvalues/Eigenvector of a Hermitian Matrix



If $\mathbf{A} \in \mathbb{C}^{n \times n}$ is Hermitian (i.e. $\mathbf{A}^* = \mathbf{A}$) then:

- \mathbf{A} has real eigenvalues.
- The eigenvectors of \mathbf{A} are orthogonal to each other.
- (As a consequence, the matrix of eigenvectors can be chosen to be unitary)



Eigenvalues of a Hermitian Matrix

λ is an eigenvalue of \mathbf{A} with corresponding eigenvector \mathbf{v} then $\mathbf{A}\mathbf{v} = \lambda\mathbf{v}$

\mathbf{A} is Hermitian then $\langle \mathbf{A}\mathbf{v}, \mathbf{v} \rangle = \langle \mathbf{v}, \mathbf{A}\mathbf{v} \rangle$.

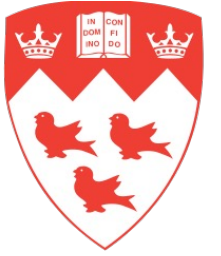
$$\langle \lambda\mathbf{v}, \mathbf{v} \rangle = \langle \mathbf{v}, \lambda\mathbf{v} \rangle$$

$$\bar{\lambda}\langle \mathbf{v}, \mathbf{v} \rangle = \lambda\langle \mathbf{v}, \lambda\mathbf{v} \rangle$$

$$\bar{\lambda} = \lambda$$

λ is real.

\mathbf{A} has real eigenvalues



Eigenvectors of a Hermitian Matrix

Let \mathbf{x} and \mathbf{y} be eigenvectors of a Hermitian matrix \mathbf{A} corresponding to eigenvalues λ and μ ($\lambda \neq \mu$). Note that λ and μ are real.

$$\mathbf{A}\mathbf{x} = \lambda\mathbf{x}, \mathbf{A}\mathbf{y} = \mu\mathbf{y}$$

\mathbf{A} is Hermitian then $\langle \mathbf{A}\mathbf{x}, \mathbf{y} \rangle = \langle \mathbf{x}, \mathbf{A}\mathbf{y} \rangle$.

$$\langle \lambda\mathbf{x}, \mathbf{y} \rangle = \langle \mathbf{x}, \mu\mathbf{y} \rangle$$

$$\lambda \langle \mathbf{x}, \mathbf{y} \rangle = \mu \langle \mathbf{x}, \mathbf{y} \rangle$$

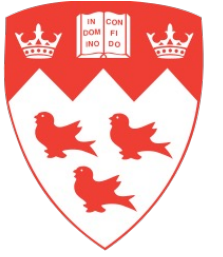
$$(\lambda - \mu) \langle \mathbf{x}, \mathbf{y} \rangle = 0$$

$$\langle \mathbf{x}, \mathbf{y} \rangle = 0$$

Recall that λ and μ are real.

Recall that $\lambda \neq \mu$

\mathbf{A} has orthogonal eigenvectors

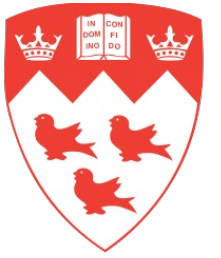


Diagonalization of a Hermitian Matrix

Consider a full rank Hermitian matrix $\mathbf{A} \in \mathbb{R}^{n \times n}$ with distinct real eigenvalues λ_i and corresponding eigenvectors \mathbf{v}_i , $1 \leq i \leq n$, $\|\mathbf{v}_i\| = 1$

$$\mathbf{A}\mathbf{V} = \mathbf{V}\mathbf{\Gamma} \quad \underbrace{\mathbf{V} = [\mathbf{v}_1 \quad \mathbf{v}_2 \quad \cdots \quad \mathbf{v}_n]}_{\text{Unitary matrix } \mathbf{V}^*\mathbf{V} = \mathbf{I}} \quad \mathbf{\Gamma} = \begin{bmatrix} \lambda_1 & & & \\ & \lambda_2 & & \\ & & \ddots & \\ & & & \lambda_n \end{bmatrix}$$

$$\mathbf{A} = \mathbf{V}\mathbf{\Gamma}\mathbf{V}^* \quad \mathbf{V}^*\mathbf{A}\mathbf{V} = \mathbf{\Gamma}$$

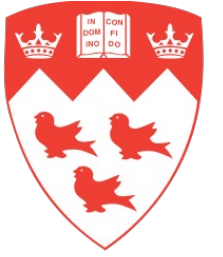


Similar Matrices

- A and B are similar matrices iff: $A = MBM^{-1}$
- Similar Matrices share the same eigenvalues

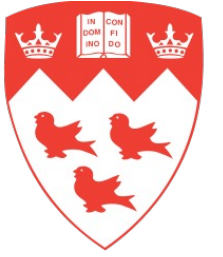
$$B = V\Gamma V^{-1}$$

$$A = MBM^{-1} = \mathbf{MV\Gamma V^{-1}M^{-1}}$$



\mathbf{AB} and \mathbf{BA}

- \mathbf{A} and \mathbf{B} are two invertible matrices.
- In general, $\mathbf{AB} \neq \mathbf{BA}$
- \mathbf{AB} and \mathbf{BA} are similar matrices: $\mathbf{AB} = \mathbf{B}^{-1}(\mathbf{BA})\mathbf{B}$
- \mathbf{AB} and \mathbf{BA} Share the same eigen values.



Induced Norm

Induced norm $\|A\|$ of a matrix A based on a vector norm $\|\cdot\|$

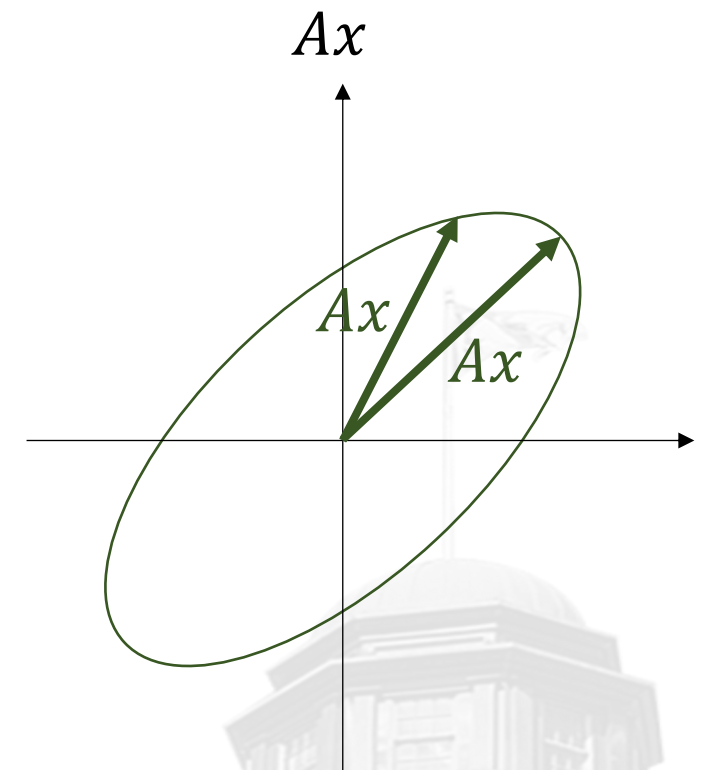
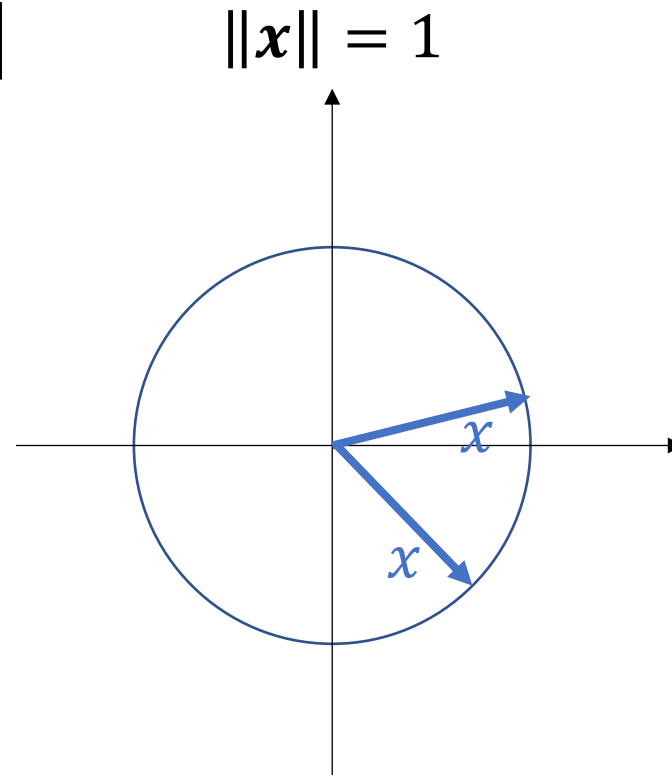
$$\|A\| = \max_{\substack{x \in \mathbb{R}^n \\ \|x\| \neq 0}} \frac{\|Ax\|}{\|x\|}$$

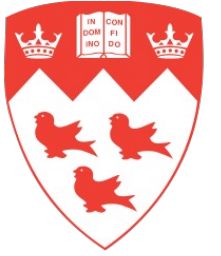
$$\|A\| = \max_{\substack{x \in \mathbb{R}^n \\ \|x\| = 1}} \|Ax\|$$

Induced Norm



$$\|A\| = \max_{\substack{x \in \mathbb{R}^n \\ \|x\| = 1}} \|Ax\|$$





Induced Norm

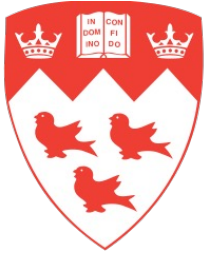
$$\|A\| = \max_{\substack{x \in \mathbb{R}^n \\ \|x\| = 1}} \|Ax\|$$

$$B = A^*A \text{ is Hermitian} \quad B = V\Gamma V^*$$

$$\|Ax\|^2 = (Ax)^*(Ax) = x^* \overbrace{A^*A}^B x = \underbrace{x^*V}_{z^*} \underbrace{\Gamma V^*}_{z = V^*x} x = z^* \Gamma z$$

$$\|Ax\|^2 = \langle x, Bx \rangle$$

$$\|z\| = 1$$



Induced Norm

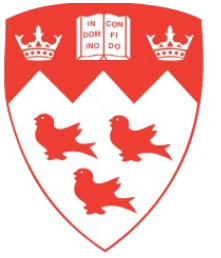
$$\|A\mathbf{x}\|^2 = \mathbf{z}^* \mathbf{\Gamma} \mathbf{z} = [\bar{z}_1 \quad \bar{z}_2 \quad \cdots \quad \bar{z}_n] \begin{bmatrix} \lambda_1 & & & \\ & \lambda_2 & & \\ & & \ddots & \\ & & & \lambda_n \end{bmatrix} \begin{bmatrix} z_1 \\ z_2 \\ \vdots \\ z_n \end{bmatrix}$$

Note: $\bar{z}_i z_i = |z_i|^2$

$$\lambda_1 > \lambda_2 > \cdots > \lambda_n > 0$$

$$\|A\mathbf{x}\|^2 = \mathbf{z}^* \mathbf{\Gamma} \mathbf{z} = \sum_{i=1}^n \lambda_i |z_i|^2$$

Recall: $\|\mathbf{z}\|^2 = \sum_{i=1}^n |z_i|^2 = 1$



Singular Values

$$\|A\mathbf{x}\|^2 = \mathbf{z}^* \mathbf{\Gamma} \mathbf{z} = [\bar{z}_1 \quad \bar{z}_2 \quad \cdots \quad \bar{z}_n] \begin{bmatrix} \sigma_1^2 & & & \\ & \sigma_2^2 & & \\ & & \ddots & \\ & & & \sigma_n^2 \end{bmatrix} \begin{bmatrix} z_1 \\ z_2 \\ \vdots \\ z_n \end{bmatrix}$$

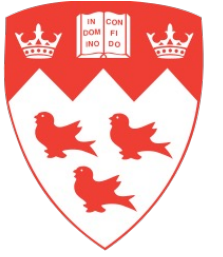
Note: $\bar{z}_i z_i = |z_i|^2$

$$\sigma_1^2 > \sigma_2^2 > \cdots > \sigma_n^2 > 0$$

Singular Values $\sigma_i = \sqrt{\lambda_i}$

$$\|A\mathbf{x}\|^2 = \mathbf{z}^* \mathbf{\Gamma} \mathbf{z} = \sum_{i=1}^n \sigma_i^2 |z_i|^2$$

$$\text{Recall: } \|\mathbf{z}\|^2 = \sum_{i=1}^n |z_i|^2 = 1$$



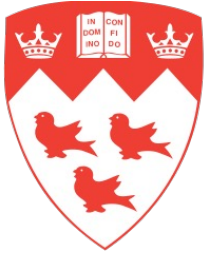
Induced Norm

$$\|A\mathbf{x}\|^2 = \mathbf{z}^* \mathbf{\Gamma} \mathbf{z} = \sum_{i=1}^n \sigma_i^2 |z_i|^2$$

$$\max_{\|\mathbf{z}\| = 1} \|A\mathbf{x}\|^2 = \sigma_1^2 \quad \text{Occurs when } \mathbf{z} = \begin{bmatrix} 1 \\ 0 \\ \vdots \\ 0 \end{bmatrix}$$

Spectral Norm $\|A\| = \sigma_1$

σ_1 is the largest singular value of A



Condition Number for $Ax = b$

$$\kappa = \|A^{-1}\| \frac{\|b\|}{\|A^{-1}b\|}$$

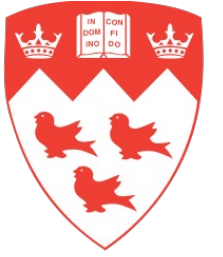
$$\frac{\|b\|}{\|A^{-1}b\|} = \frac{\|Ax\|}{\|x\|} < \|A\|$$

$$\kappa \leq \underbrace{\|A^{-1}\| \|A\|}$$

Condition Number of matrix A $\kappa(A)$

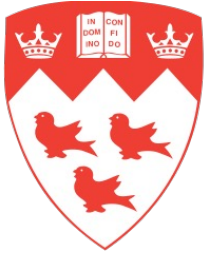
Recall

$$\|A\| \equiv \max_{\substack{x \in \mathbb{R}^n \\ \|x\| \neq 0}} \frac{\|Ax\|}{\|x\|}$$



Singular Values

The singular values σ_n of \mathbf{A} are the square roots of the eigenvalues λ_n of $\mathbf{A}^* \mathbf{A}$



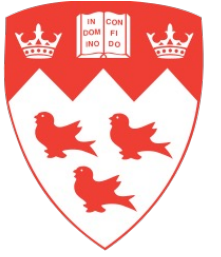
$$(A^{-1})^* \text{ vs } (A^*)^{-1} \rightarrow A^{-*}$$

$$A^{-1}A = U \qquad A^*(A^*)^{-1} = U$$

$$\left. \begin{aligned} A^*(A^{-1})^* &= U \\ A^*(A^*)^{-1} &= U \end{aligned} \right\} A^*(A^{-1})^* = A^*(A^*)^{-1} = U$$

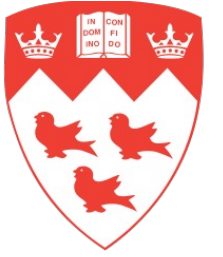
$$(A^{-1})^* = (A^*)^{-1}$$

$$(A^{-1})^* = (A^*)^{-1} = A^{-*}$$



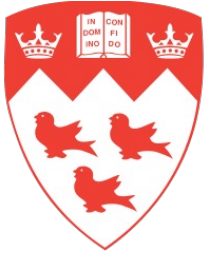
Norm of \mathbf{A}^{-1}

- The singular values of \mathbf{A}^{-1} are the square roots of the eigenvalues λ_n of $\mathbf{A}^{-*} \mathbf{A}^{-1}$
- Note: $(\mathbf{A}^{-1})^* = (\mathbf{A}^*)^{-1} = \mathbf{A}^{-*}$
- $\mathbf{A}^{-*} \mathbf{A}^{-1}$ and $\mathbf{A}^{-1} \mathbf{A}^{-*}$ are similar and thus share the same eigenvalues.
- $\mathbf{A}^{-1} \mathbf{A}^{-*} = (\mathbf{A}^* \mathbf{A})^{-1}$
- The singular values of \mathbf{A}^{-1} are the inverse of the singular values of \mathbf{A}



Singular Values

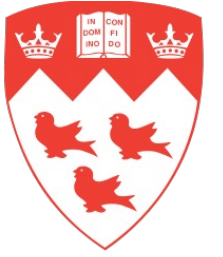
- The singular values σ_i of A are the square roots of the eigenvalues λ_i of A^*A
- $\sigma_1 > \sigma_2 > \dots > \sigma_n > 0$
- The singular values of A^{-1} are $1/\sigma_i$
- $\|A\| = \sigma_1$ (largest singular value of A)
- $\|A^{-1}\| = 1/\sigma_n$ (largest singular value of A^{-1})



Condition Number for matrix A

$$\text{cond}(A) = \|A^{-1}\| \|A\| = \underbrace{\frac{\sigma_1}{\sigma_n}}$$

Ratio of largest and smallest singular values of A



Condition Number – Singular Matrix

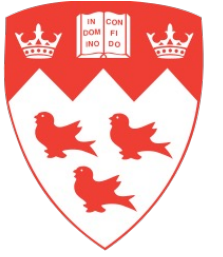
$$A = \begin{bmatrix} 1 & 1 \\ 4 & -4 \end{bmatrix} \longrightarrow \text{cond}(A) = 4$$

$$A = \begin{bmatrix} 1 & 1 \\ 4 & 3.9 \end{bmatrix} \longrightarrow \text{cond}(A) = 332.1$$

$$A = \begin{bmatrix} 1 & 1 \\ 4 & 3.99 \end{bmatrix} \longrightarrow \text{cond}(A) = 3,392$$

$$A = \begin{bmatrix} 1 & 1 \\ 4 & 3.999 \end{bmatrix} \longrightarrow \text{cond}(A) = 33,992$$

Large condition number means the matrix is close to singular



Determinant – Singular Matrix

- If A is singular, then $\det(A) = 0$.
- Is A close to singular when $\det(A) \rightarrow 0$?

$$A = \begin{bmatrix} 1 & 1 \\ 4 & 3.999 \end{bmatrix} \longrightarrow \det(A) = 0.001$$

$$A = \begin{bmatrix} 0.1 & & & \\ & 0.1 & & \\ & & 0.1 & \\ & & & 0.1 \end{bmatrix} \begin{matrix} \longrightarrow \det(A) = 0.0001 \\ \longrightarrow \text{cond}(A) = 1 \end{matrix}$$