

Unit 4. Eigenvalues

Numerical Analysis

EE/NTHU

March 22, 2017

Eigenvalues and Eigenvectors

Definition 4.1.1.

Given a real $n \times n$ matrix \mathbf{A} , the number $\lambda \in \mathbb{C}$ is an **eigenvalue** of \mathbf{A} if there is a nonnull vector $\mathbf{x} \in \mathbb{R}$ such that

$$\mathbf{A}\mathbf{x} = \lambda\mathbf{x}. \quad (4.1.1)$$

The vector \mathbf{x} is the **eigenvector** associated with the eigenvalue λ and the set of eigenvalues of \mathbf{A} is the **spectrum** of \mathbf{A} , denoted by $\sigma(\mathbf{A})$.

Theorem 4.1.2.

The eigenvalue λ corresponding to the eigenvector \mathbf{x} can be determined by computing the **Rayleigh quotient**

$$\lambda = \mathbf{x}^T \mathbf{A} \mathbf{x} / \mathbf{x}^T \mathbf{x}. \quad (4.1.2)$$

Definition 4.1.3.

The **characteristic polynomial** of the real $n \times n$ matrix \mathbf{A} is

$$p_A(\lambda) = \det(\mathbf{A} - \lambda \mathbf{I}). \quad (4.1.3)$$

Eigenvalues and Eigenvectors, II

Theorem 4.1.4.

The eigenvalue λ is the solution of the **characteristic equation**

$$p_A(\lambda) = 0. \quad (4.1.4)$$

- Since the characteristic polynomial is of degree n with respect to λ , there exist n eigenvalues of \mathbf{A} . But these eigenvalues may not be distinct from each other.

Theorem 4.1.5.

Given real $n \times n$ matrix \mathbf{A} with the eigenvalues λ_i , $i = 1, \dots, n$ then

$$\det(\mathbf{A}) = \prod_{i=1}^n \lambda_i, \quad (4.1.5)$$

$$\operatorname{tr}(\mathbf{A}) = \sum_{i=1}^n \lambda_i. \quad (4.1.6)$$

Eigenvalues and Eigenvectors, III

Theorem 4.1.6.

Given a real $n \times n$ matrix \mathbf{A} with the eigenvalues λ_i , $i = 1, \dots, n$, then

1. \mathbf{A} is singular if and only if there is a $\lambda_i = 0$, $1 \leq i \leq n$.
2. Complex eigenvalues of \mathbf{A} occur in conjugate pairs.
3. The matrix polynomial $p_A(\mathbf{A})$ satisfies

$$p_A(\mathbf{A}) = \mathbf{0}. \quad (4.1.7)$$

Theorem 4.1.7.

The **spectral radius** of a real matrix \mathbf{A} is defined as

$$\rho(\mathbf{A}) = \max_{\lambda \in \sigma(\mathbf{A})} |\lambda|. \quad (4.1.8)$$

Eigenvalues and Eigenvectors, IV

Theorem 4.1.8.

If the real matrix \mathbf{A} has the following block triangular form

$$\mathbf{A} = \begin{bmatrix} \mathbf{A}_{11} & \mathbf{A}_{12} & \cdots & \mathbf{A}_{1k} \\ 0 & \mathbf{A}_{22} & \cdots & \mathbf{A}_{2k} \\ \vdots & \vdots & \ddots & \vdots \\ 0 & \cdots & 0 & \mathbf{A}_{kk} \end{bmatrix} \quad (4.1.9)$$

Then

$$p_A(\lambda) = p_{A_{11}}(\lambda) \cdot p_{A_{22}}(\lambda) \cdots p_{A_{kk}}(\lambda), \quad (4.1.10)$$

$$\sigma(\mathbf{A}) = \bigcup_{j=1}^k \sigma(\mathbf{A}_{jj}). \quad (4.1.11)$$

Theorem 4.1.9.

If the real matrix \mathbf{A} is triangular then

$$\sigma(\mathbf{A}) = \{a_{ii} | i = 1, \dots, n\}.$$

Eigenvalues and Eigenvectors, V

Definition 4.1.10.

Given a real $n \times n$ matrix \mathbf{A} with the characteristic polynomial

$$p_A(\lambda) = \prod_{i=1}^k (\lambda - \lambda_i)^{\delta_i} \quad (4.1.12)$$

with $\lambda_i \neq \lambda_j$, $1 \leq i, j \leq k$, and $\sum_{i=1}^k \delta_i = n$. The algebraic multiplicity of λ_i is δ_i , $1 \leq i \leq k$.

Theorem 4.1.11.

The set of eigenvectors associated with a eigenvalue, λ , of a real $n \times n$ matrix \mathbf{A} forms a subspace. The dimension of this subspace is called geometric multiplicity of the eigenvalue λ . For any λ the geometric multiplicity is less than or equal to the algebraic multiplicity.

- The power method can be used to estimate the largest and the smallest eigenvalues.
- These eigenvalues are needed for the condition number of a linear system solution, and other applications.
- In this section, we assume the real $n \times n$ matrix \mathbf{A} has n distinct real eigenvalues and \mathbf{x}_i is the eigenvector associated with eigenvalue λ_i , $i = 1, \dots, n$.
- It is further assumed that the eigenvalues are ordered as

$$|\lambda_1| > |\lambda_2| \geq |\lambda_3| \cdots \geq |\lambda_n|, \quad (4.1.13)$$

where λ_1 has the algebraic multiplicity of 1.

- Under these assumptions, λ_1 is called the **dominant** eigenvalue of matrix \mathbf{A} .

The Power Method, II

Algorithm 4.1.12. Power Method

Given a diagnosable matrix \mathbf{A} and an arbitrary initial vector $\mathbf{q}^{(0)}$, then

$$\mathbf{q}^{(k)} = \frac{\mathbf{A}^k \mathbf{q}^{(0)}}{\|\mathbf{A}^k \mathbf{q}^{(0)}\|_2}, \quad (4.1.14)$$

$$\nu^{(k)} = (\mathbf{q}^{(k)})^T \mathbf{A} \mathbf{q}^{(k)}. \quad (4.1.15)$$

- Since \mathbf{A} is diagnosable, the eigenvectors form a basis of \mathbb{R}^n . Thus, $\mathbf{q}^{(0)}$ can be expressed as

$$\mathbf{q}^{(0)} = \sum_{i=1}^n \alpha_i \mathbf{x}_i = \alpha_1 \mathbf{x}_1 + \alpha_2 \mathbf{x}_2 + \cdots + \alpha_n \mathbf{x}_n$$

Then

$$\mathbf{A} \mathbf{q}^{(0)} = \mathbf{A} \sum_{i=1}^n \alpha_i \mathbf{x}_i = \sum_{i=1}^n \alpha_i \lambda_i \mathbf{x}_i$$

The Power Method, III

- And

$$\begin{aligned}\mathbf{A}^k \mathbf{q}^{(0)} &= \mathbf{A}^k \sum_{i=1}^n \alpha_i \mathbf{x}_i = \sum_{i=1}^n \alpha_i \mathbf{A}^k \mathbf{x}_i = \sum_{i=1}^n \alpha_i \lambda_i^k \mathbf{x}_i \\ &= \alpha_1 \lambda_1^k \left(\mathbf{x}_1 + \sum_{i=2}^n \frac{\alpha_i}{\alpha_1} \left(\frac{\lambda_i}{\lambda_1} \right)^k \mathbf{x}_i \right)\end{aligned}$$

When $k \rightarrow \infty$,

$$\mathbf{A}^k \mathbf{q}^{(0)} \rightarrow \alpha_1 \lambda_1^k \mathbf{x}_1, \text{ if } \alpha_1 \neq 0.$$

Or, we can write

$$\mathbf{q}^{(k)} = \frac{\alpha_1 \lambda_1^k (\mathbf{x}_1 + \mathbf{y}^{(k)})}{\|\alpha_1 \lambda_1^k (\mathbf{x}_1 + \mathbf{y}^{(k)})\|_2}$$

where $\mathbf{y}^{(k)} = \sum_{i=2}^n \frac{\alpha_i}{\alpha_1} \left(\frac{\lambda_i}{\lambda_1} \right)^k \mathbf{x}_i$, and $\mathbf{y}^{(k)} \rightarrow 0$ when $k \rightarrow \infty$.

Also, if $\alpha_1 \neq 0$, as $k \rightarrow \infty$

$$\mathbf{q}^{(k)} \rightarrow \mathbf{x}_1 \quad (4.1.16)$$

$$\nu^{(k)} \rightarrow \lambda_1 \quad (4.1.17)$$

The Power Method, IV

Theorem 4.1.13.

Let $\mathbf{A} \in \mathbb{C}^{n \times n}$ be a diagonizable matrix whose eigenvalues satisfy equation (4.1.13). Assuming $\alpha_1 \neq 0$, there is a constant $C > 0$ such that

$$\|\tilde{\mathbf{q}}^{(k)} - \mathbf{x}_1\|_2 \leq C \left| \frac{\lambda_2}{\lambda_1} \right|^k, \quad k \geq 1, \quad (4.1.18)$$

where

$$\tilde{\mathbf{q}}^{(k)} = \frac{\mathbf{q}^{(k)} \|\mathbf{A}^k \mathbf{q}^{(0)}\|_2}{\alpha_1 \lambda_1^k} = \mathbf{x}_1 + \sum_{i=2}^n \frac{\alpha_i}{\alpha_1} \left(\frac{\lambda_i}{\lambda_1} \right)^k \mathbf{x}_i, \quad k = 1, 2, \dots \quad (4.1.19)$$

$$\begin{aligned}\|\tilde{\mathbf{q}}^{(k)} - \mathbf{x}_1\|_2 &= \left\| \sum_{i=2}^n \frac{\alpha_i}{\alpha_1} \left(\frac{\lambda_i}{\lambda_1} \right)^k \mathbf{x}_i \right\|_2 \leq \left(\sum_{i=2}^n \left[\frac{\alpha_i}{\alpha_1} \left(\frac{\lambda_i}{\lambda_1} \right)^k \right]^2 \right)^{1/2} \\ &\leq \left(\sum_{i=2}^n \left[\frac{\alpha_i}{\alpha_1} \left(\frac{\lambda_2}{\lambda_1} \right)^k \right]^2 \right)^{1/2} = \left| \frac{\lambda_2}{\lambda_1} \right|^k \left[\sum_{i=2}^n \left(\frac{\alpha_i}{\alpha_1} \right)^2 \right]^{1/2}\end{aligned}$$

Thus, $C = \left[\sum_{i=2}^n \left(\frac{\alpha_i}{\alpha_1} \right)^2 \right]^{1/2}$, and C is independent of k .

- The preceding theorem states that the power method converges with the rate $\left| \frac{\lambda_2}{\lambda_1} \right|$.
 - If $|\lambda_2| \ll |\lambda_1|$ then it converges quickly,
 - On the other hand, if $|\lambda_2| \approx |\lambda_1|$ then it converges slowly.
- $\tilde{\mathbf{q}}^{(k)}$ converges to \mathbf{x}_1
- Since $\tilde{\mathbf{q}}^{(k)} = \frac{\mathbf{q}^{(k)} \|\mathbf{A}^k \mathbf{q}^{(0)}\|_2}{\alpha_1 \lambda_1^k}$, $\mathbf{q}^{(k)}$ converges, too.
 - See textbook.
- And $\nu^{(k)} = (\mathbf{q}^{(k)})^T \mathbf{A} \mathbf{q}^{(k)}$ converges to λ_1 .
 - By the rate $\left| \frac{\lambda_2}{\lambda_1} \right|$.
- If \mathbf{A} is real and symmetric and $\alpha_1 \neq 0$, then it can be shown that

$$|\lambda_1 - \nu^{(k)}| \leq |\lambda_1 - \lambda_n| \cdot \tan^2(\theta_0) \cdot \left| \frac{\lambda_2}{\lambda_1} \right|^{2k}. \quad (4.1.20)$$

where $\cos(\theta_0) = |\mathbf{x}_1^T \mathbf{q}^{(0)}| \neq 0$.

- In this case, the convergence rate is quadratic, $\left| \frac{\lambda_2}{\lambda_1} \right|^2$.

Stopping Criteria

- So far, we know that $\lim_{k \rightarrow \infty} \mathbf{q}^{(k)} = \mathbf{x}_1$, the eigenvector associated with λ_1 of matrix \mathbf{A} , and $\lim_{k \rightarrow \infty} \nu^{(k)} = \lambda_1$, which is the eigenvalue with the largest module.
- Define the residue at iteration k as

$$\mathbf{r}^{(k)} = \mathbf{A} \mathbf{q}^{(k)} - \nu^{(k)} \mathbf{q}^{(k)}, \quad k \geq 1. \quad (4.1.21)$$

Then, as $k \rightarrow \infty$, $\mathbf{r}^{(k)} \rightarrow \mathbf{0}$. One can use $\|\mathbf{r}^{(k)}\|_2$ as a stopping criterion.

- In fact, it has been shown that

$$|\lambda_1 - \nu^{(k)}| \simeq \frac{\|\mathbf{r}^{(k)}\|_2}{|(\mathbf{w}^{(k)})^T \mathbf{q}^{(k)}|}, \quad k \geq 1, \quad (4.1.22)$$

where $\mathbf{w}^{(k)}$ satisfies $(\mathbf{w}^{(k)})^T \mathbf{A} = \nu^{(k)} (\mathbf{w}^{(k)})^T$, and as $k \rightarrow \infty$, $\mathbf{w}^{(k)} \rightarrow \mathbf{w}$ and $\mathbf{w}^T \mathbf{A} = \lambda_1 \mathbf{w}^T$ is the left eigenvector associated with λ_1 .

If \mathbf{A} is symmetric the $\mathbf{w} = \mathbf{q}$.

- One approach is to use Eq. (4.1.22) as the stopping criterion.

Algorithm 4.1.14. The Power Method

Given a diagonizable matrix \mathbf{A} , an initial vector $\mathbf{q}^{(0)}$, a small number ϵ and a large integer *maxiter*, let

$$tol = 1 + \epsilon, \mathbf{q}^{(0)} = \frac{\mathbf{q}^{(0)}}{\|\mathbf{q}^{(0)}\|_2}, \text{ and } k = 0,$$

while ($tol \geq \epsilon$ and $k \leq \text{maxiter}$) {

$$\mathbf{z} = \mathbf{A}\mathbf{q}^{(k)},$$

$$k = k + 1,$$

$$\mathbf{q}^{(k)} = \frac{\mathbf{z}}{\|\mathbf{z}\|_2},$$

$$\nu^{(k)} = (\mathbf{q}^{(k)})^T \mathbf{A} \mathbf{q}^{(k)},$$

$$\mathbf{r}^{(k)} = \mathbf{A} \mathbf{q}^{(k)} - \nu^{(k)} \mathbf{q}^{(k)},$$

$$(\mathbf{u}^{(k)})^T = (\mathbf{q}^{(k)})^T \mathbf{A},$$

$$\mathbf{w}^{(k)} = \frac{\mathbf{u}}{\|\mathbf{u}\|_2},$$

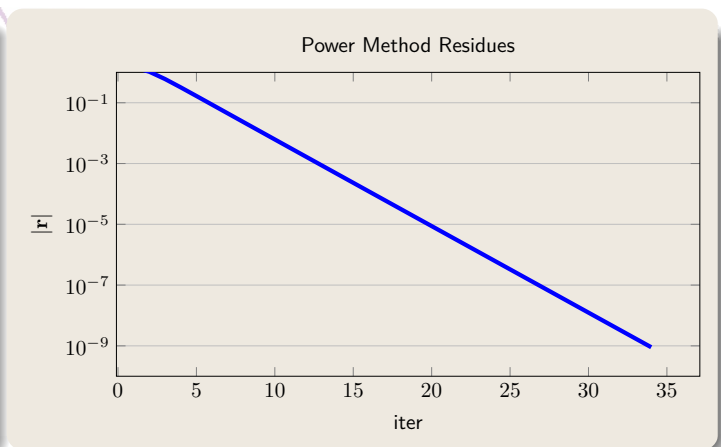
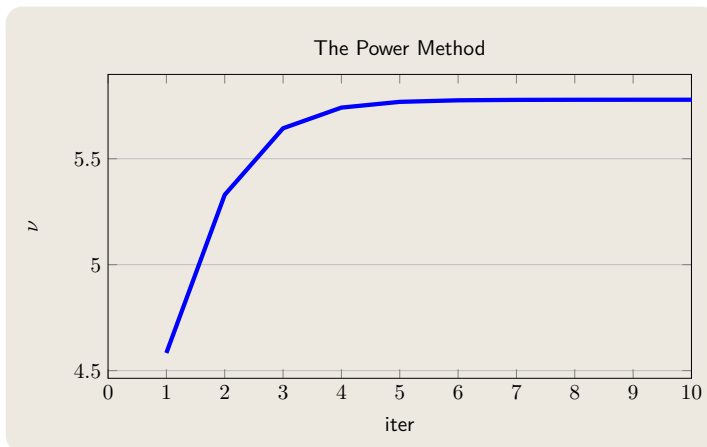
$$tol = \frac{\|\mathbf{r}^{(k)}\|_2}{|(\mathbf{w}^{(k)})^T \mathbf{q}^{(k)}|},$$

}

The Algorithm, II

- Note that it can also check for $|(\mathbf{w}^{(k)})^T \mathbf{q}^{(k)}|$. If this number is 0, then λ_1 does not have the algebraic multiplicity of 1.
- If the algebraic multiplicity of λ_1 is greater than 1, then $\mathbf{q}^{(k)}$ may not converge though $\nu^{(k)}$ is convergent.
 - $\mathbf{r}^{(k)}$ may not be convergent either.
 - Thus, using $\|\mathbf{r}^{(k)}\|_2$ as the stopping criterion may not work.
- If \mathbf{A} is symmetric then the left eigenvector \mathbf{q}_i of a eigenvalue λ_i is always the same as the right eigenvector \mathbf{w}_i associated with λ_i , and $|(\mathbf{w}^{(k)})^T \mathbf{q}^{(k)}| = 1$.
- For asymmetric \mathbf{A} , this property does not hold but $|(\mathbf{w}^{(k)})^T \mathbf{q}^{(k)}|$ is convergent to a single number as both eigenvectors converges.

The Power Method, Example



- Using the resistor network example of Unit 3
- The power method is shown to be convergent with a constant rate
 - $\lambda_1 = 5.77846$.

The Power Method, Complexity

- The first power method algorithm, Algorithm (4.1.12), is usually formulated as

$$\mathbf{q}^{(k+1)} = \frac{\mathbf{A}\mathbf{q}^{(k)}}{\|\mathbf{A}\mathbf{q}^{(k)}\|_2}, \quad (4.1.23)$$

$$\nu^{(k+1)} = (\mathbf{q}^{(k+1)})^T \mathbf{A} \mathbf{q}^{(k+1)}. \quad (4.1.24)$$

- The computation is dominated by $\mathbf{A}\mathbf{q}^{(k)}$.
 - Matrix-vector multiplication.
 - Computational complexity is $\mathcal{O}(n^2)$ per iteration.
 - Overall computational complexity is $\mathcal{O}(N_{iter} \times n^2)$.
 - N_{iter} is the number of iterations needed to reach to a converged solution.
 - A function of $\left| \frac{\lambda_2}{\lambda_1} \right|$.
- The computation of the second form of power method, Algorithm (4.1.14), is also dominated by $\mathbf{A}\mathbf{q}^{(k)}$ and $(\mathbf{q}^{(k)})^T \mathbf{A}$.
 - Matrix-vector multiplications.
 - Overall computational complexity remains $\mathcal{O}(N_{iter} \times n^2)$.
 - But with a larger coefficient.

Inverse Power Method

- The power method can be modified to find the eigenvalue with the smallest module, and the eigenvector associated.

Algorithm 4.1.15. Inverse Power Method

Given a diagonable matrix \mathbf{A} and an arbitrary initial guess $\mathbf{q}^{(0)}$ with unit Euclidean norm, iterate for $k = 1, \dots$

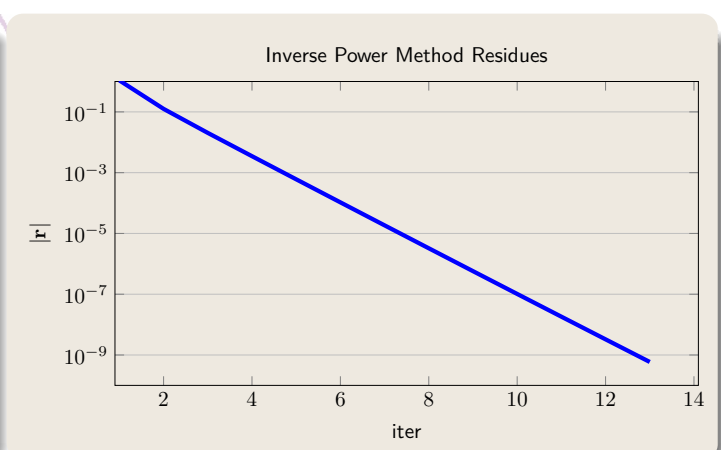
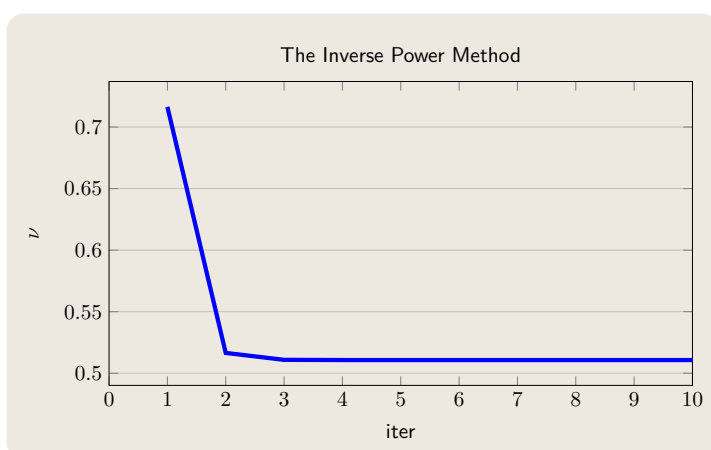
$$\mathbf{A}\mathbf{z}^{(k)} = \mathbf{q}^{(k-1)}, \quad (4.1.25)$$

$$\mathbf{q}^{(k)} = \frac{\mathbf{z}^{(k)}}{\|\mathbf{z}^{(k)}\|_2}, \quad (4.1.26)$$

$$\mu^{(k)} = (\mathbf{q}^{(k)})^T \mathbf{A} \mathbf{q}^{(k)}. \quad (4.1.27)$$

- Note that the vector $\mathbf{z}^{(k)}$ can be found using LU decomposition or any linear system solution method.
- Other than that this is the power method and its convergence rate is determined by $\left| \frac{\lambda_n}{\lambda_{n-1}} \right|$.

Inverse Iteration Example



- Using the resistor network example of Unit 3
- The power method is shown to be convergent with a constant rate
 - $\lambda_7 = 0.510711$.

The Inverse Power Method with Shifting

- The inverse power method can be generalized to find eigenvalue that is closest to a specific number, ω , and the eigenvector associated.

Algorithm 4.1.16. Inverse Power Method with Shifting

Given a diagonosable matrix \mathbf{A} and an arbitrary initial guess $\mathbf{q}^{(0)}$ with unit Euclidean norm and $\omega \in \mathbb{R}$, iterate for $k = 1, \dots$

$$(\mathbf{A} - \omega \mathbf{I})\mathbf{z}^{(k)} = \mathbf{q}^{(k-1)}, \quad (4.1.28)$$

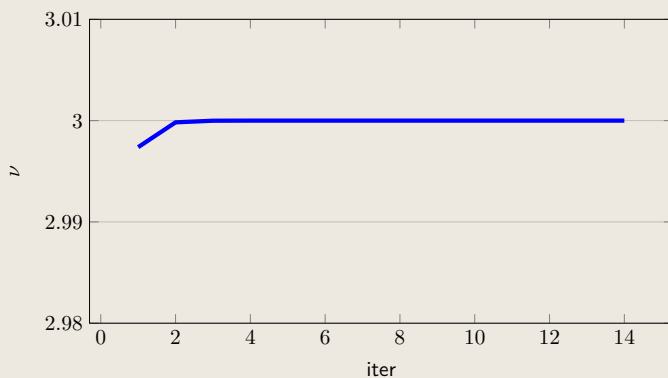
$$\mathbf{q}^{(k)} = \frac{\mathbf{z}^{(k)}}{\|\mathbf{z}^{(k)}\|_2}, \quad (4.1.29)$$

$$\mu^{(k)} = (\mathbf{q}^{(k)})^T \mathbf{A} \mathbf{q}^{(k)}. \quad (4.1.30)$$

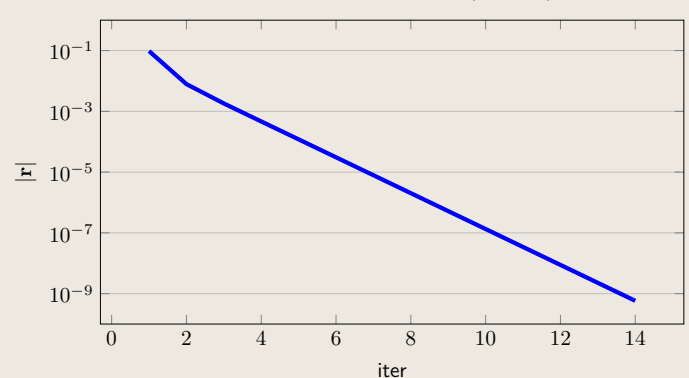
- Except Eq. (4.1.28), this algorithm is identical to the inverse power method.
- And the convergence rate is determined by the ratio of the two eigenvalues that are closest to ω .

Inverse Power Method with Shifting Examples

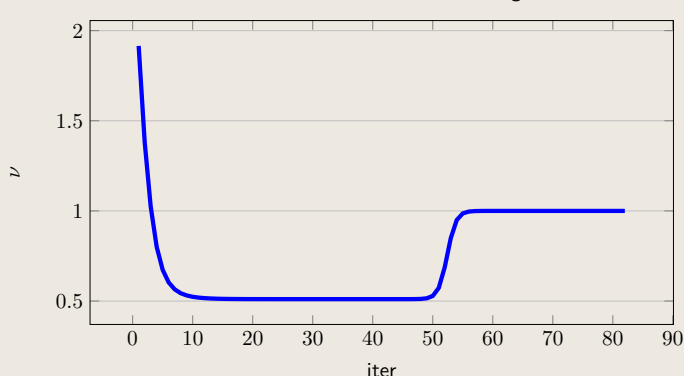
The Inverse Power Method with Shifting, $\omega = 3.1$



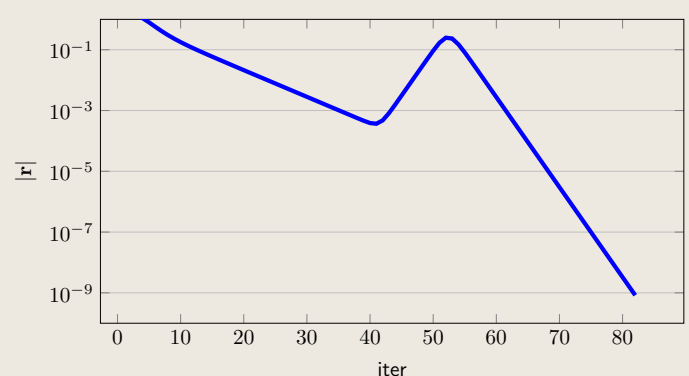
Inverse Power Method with Shifting ($\omega = 3.1$), Residues



The Inverse Power Method with Shifting, $\omega = 1.5$



Inverse Power Method with Shifting ($\omega = 1.5$), Residues



- In our development we have assumed that $\lambda_1 > \lambda_2$, and the algebraic multiplicity of λ_1 is 1. But, the power method is convergent when $\lambda_1 = \lambda_2$, since the vectors generated by Eq. (4.1.14) converge to the subspace spanned by \mathbf{x}_1 and \mathbf{x}_2 , and ν converges to λ_1 . (The original form of power method, Algorithm (4.1.12).)
- When $\lambda_1 = -\lambda_2$ then the power method might oscillate and not converge.
- If $\lambda_1 = \overline{\lambda_2}$, it might also oscillate and not converge.
- The inverse power method with shifting is very effective in find eigenvalues and eigenvectors for diagnosable matrices.
- With ω is properly positioned, the eigenvalue closest to ω can be quickly found. The convergence rate can be improved greatly if ω is close to λ_i .
- Initial guess $\mathbf{q}^{(0)}$ can affect the convergence rate as shown in the last example. But, due to the computer round off, the eigenvalue closest to ω is always found, even $\mathbf{q}^{(0)}$ is an eigenvector of a different eigenvalue.
- The inverse power method with shifting is more effective even though it needs more operations for each iteration: matrix addition and forward and backward substitutions. (note that LU decomposition needs to be done only once.)

Summary

- The power method.
 - Simple form.
 - More elaborated form.
- The inverse power method.
- Power method with shifting.