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Contents

1 Part 1 **2**
- 1.1 Vector and Matrix Norms . . . 2
- 1.2 Complex Matrices . . . 2
- 1.3 Least Square Method . . . 2
- 1.4 Spectral Decomposition of Symmetric Matrices . . . 2
- 1.5 Singular Value Decomposition . . . 3
- 1.6 Generalised Eigenvectors . . . 3
- 1.7 Cholesky Decomposition . . . 3
- 1.8 QR Decomposition . . . 4
- 1.9 QR Algorithm . . . 4
- 1.10 Fixed Point and Contracting Mapping Theorem . . . 4

2 Part 2 **4**
- 2.1 Condition Number . . . 4
- 2.2 Iterative Solutions for Linear Equations . . . 4
- 2.3 Iterative Techniques for Eigenvalues and Eigenvectors . . . 4
- 2.4 Functions of Several Variables . . . 5
- 2.5 Gradient Based Optimisation . . . 5
- 2.6 Linear Programming . . . 5

1 Part 1

1.1 Vector and Matrix Norms

Definition 1.1 (l_p **norm of vector in** $\mathbb{R}^n$) *The* l_p *norm of* $x \in \mathbb{R}^n$ *is defined as* $\|x\|_p = (\Sigma_{i=1}^n |x_i|^p)^{1/p}$.
$\|x\|_1 = \Sigma_{i=1}^n |x_i|$ $\|x\|_2 = \sqrt{\Sigma_{i=1}^n x_i^2}$ *(Euclidean norm)* $\|x\|_\infty = \max_{1 \le i \le n} |x_i|$ *with* $\|x\|_\infty \le \|x\|_2 \le \|x\|_1$

Theorem 1.2 (Equivalence of all vector norms) *Any 2 vector norms* $\|\cdot\|_a$ *and* $\|\cdot\|_b$ *are equivalent, meaning* $\exists r, s > 0. \forall x \in \mathbb{R}^n . r\|x\|_a \le \|x\|_b \le s\|x\|_a$

Definition 1.3 (Matrix norm on $\mathbb{R}^{m\times n}$**)** *is a real-valued map* $\|\cdot\| : \mathbb{R}^{m\times n} \to \mathbb{R}$ *satisfying:*

- *For any non-zero matrix* $A \in \mathbb{R}^{m\times n} : \|A\| > 0$
- *For any scalar* λ *and* $A \in \mathbb{R}^{m\times n} : \|\lambda x\| = |\lambda| \|A\|$
- *For* $A, B \in \mathbb{R}^{m\times n} : \|A + B\| \le \|A\| + \|B\|$ *(triangle inequality)*
- *It is a* ***sub-multiplicative*** *norm if* $\forall A \in \mathbb{R}^{m\times n}, B \in \mathbb{R}^{n\times p}. \|AB\| \le \|A\|\|B\|$

$\|A\|_1 = \max_j \|a_j\|_1$ *(Column sum)* $\|A\|_2 = \sigma_1(A)$ *(Largest singular value)* $\|A\|_\infty = \max_i \|a^i\|_1$ *(Row sum)*

Definition 1.4 (Consistent and compatible) *A matrix norm* $\|\cdot\|$ *on* $\mathbb{R}^{m\times n}$ *is consistent with the vector norms* $\|\cdot\|_a$ *on* $\mathbb{R}^n$ *and* $\|\cdot\|_b$ *on* $\mathbb{R}^m$ *if* $\forall A \in \mathbb{R}^{m\times n}, x \in \mathbb{R}^n : \|Ax\|_b \le \|A\|\|x\|_a$.
If $a = b$, $\|\cdot\|$ *is compatible with* $\|\cdot\|_a$.

Definition 1.5 (Subordinate matrix norm) *For a vector norm* $\|\cdot\|$ *on* $\mathbb{R}^n$ *the subordinate matrix norm* $\|\cdot\|$ *on* $\mathbb{R}^{m\times n}$ *is:* $\forall A \in \mathbb{R}^{m\times n}, \|A\| = \max\{\|Ax\| : x \in \mathbb{R}^n, \|x\| = 1\}$

Theorem 1.6 *A vector norm is compatible with its matrix norm, so* $\forall A \in \mathbb{R}^{m\times n}, x \in \mathbb{R}^n \|Ax\| \le \|A\|\|x\|$

1.2 Complex Matrices

Definition 1.7 (Standard Inner Product & Norm) *The inner product* $\langle \cdot, \cdot \rangle$ *is defined as* $\forall u, v \in \mathbb{C}^n, \langle u, v \rangle = \overline{u}^T v = \Sigma_{i=1}^n \overline{u_i} v_i = \overline{\langle v, u \rangle}$ *(non-symmetric). The* ***norm*** *of* $u \in \mathbb{C}^n$ *is defined as* $\|u\| = \sqrt{\langle u, u \rangle}$.

Definition 1.8 (Common Formulas) $\begin{bmatrix} a_1 \\ a_2 \\ a_3 \end{bmatrix} \times \begin{bmatrix} b_1 \\ b_2 \\ b_3 \end{bmatrix} = \begin{bmatrix} a_2b_3 - a_3b_2 \\ a_3b_1 - a_1b_3 \\ a_1b_2 - a_2b_1 \end{bmatrix}$ $\begin{bmatrix} a & b \\ c & d \end{bmatrix}^{-1} = \frac{1}{ad-bc} \begin{bmatrix} d & -b \\ -c & a \end{bmatrix}$

1.3 Least Square Method

Definition 1.9 (Least Square Method) $A^T A x = A^T b$ *finds the* $x \in \mathbb{R}^n$ *where* $\|Ax - b\|_2$ *is minimised.*

Algorithm 1.10 (Linear Regression) *Given* $y(t) = \Sigma_{j=1}^n s_j f_j(t)$. *Solve LSM for* $As = y$ *where*

$$A = \begin{bmatrix} f_1(t_1) & f_2(t_1) & \dots & f_n(t_1) \\ \vdots & \vdots & & \vdots \\ f_1(t_m) & f_2(t_m) & \dots & f_n(t_m) \end{bmatrix} \text{ e.g. given } y(t) = h - gt^2/2, \text{ solve } \begin{bmatrix} 1 & -t_1^2/2 \\ \vdots & \vdots \\ 1 & -t_n^2/2 \end{bmatrix} \begin{bmatrix} h \\ g \end{bmatrix} = \begin{bmatrix} y_1 \\ \vdots \\ y_n \end{bmatrix}$$

1.4 Spectral Decomposition of Symmetric Matrices

Definition 1.11 (Orthogonal) *A matrix* $Q \in \mathbb{R}^{n\times n}$ *is orthogonal iff it is invertible and* $Q^{-1} = Q^T$

- *preserve Euclidean* ***length*** *and* ***angle****, so* $\|Qu\|_2 = \|u\|_2$ *and* $\widehat{QuQv} = \widehat{uv}$
- ***determinant*** *of* Q, $|Q| = \pm 1$ *and all* ***eigenvalues*** $\lambda \in \mathbb{C}$ *have* $|\lambda| = \pm 1$

Definition 1.12 (Symmetric) *A matrix* $A \in \mathbb{R}^{n\times n}$ *is symmetric iff* $A^T = A$. *If* A *is real,*

- *all* ***eigenvalues*** *of* A *are real*
- *for all eigenvalues* λ_i *of* A, *algebraic multiplicity of* λ_i = *geometric multiplicity of* λ_i
- *eigenvectors for distinct eigenvalues are orthogonal*

Algorithm 1.13 (Spectral Theorem) *If* $A \in \mathbb{R}^{n\times n}$ *is a real symmetric matrix,* $A = QDQ^T = QDQ^{-1}$

1. *Find the eigenvalues of* A *from its characteristic polynomial*
2. *For each eigenvalue, find its eigenspace and an orthornormal basis*
3. *Combine the bases to form* Q. *Form the diagonal matrix* D *using the associated eigenvalues.*

1.5 Singular Value Decomposition

Definition 1.14 (Positive (semi-)definite) *A **symmetric** real matrix $A \in \mathbb{R}^{n\times n}$ is*

- *+ve-definite* $\Leftrightarrow x \neq 0, x^T Ax > 0 \Leftrightarrow$ *eigenvalues* > 0 *(diagonals* > 0 *and* $\max(A_{ii}, A_{jj}) > |A_{ij}|$*)*
- *+ve semi-definite* $\Leftrightarrow x^T Ax \geq 0 \Leftrightarrow$ *eigenvalues* ≥ 0 *(diagonals* ≥ 0 *and* $\max(A_{ii}, A_{jj}) \geq |A_{ij}|$*)*

If A is positive (semi-)definite, the sub-matrices in the upper left corner are also positive (semi-)definite.
Let $A \in \mathbb{R}^{m\times n}$ then $A^T A, AA^T$ are symmetric and positive semi-definite

Algorithm 1.15 (Singular Value Decomposition) *Let $A \in \mathbb{R}^{m\times n}$. Then $A = USV^T$ where*
$U \in \mathbb{R}^{m\times m}, V \in \mathbb{R}^{n\times n}$ are orthogonal
*$S \in \mathbb{R}^{m\times n} = diag(\sigma_1, \sigma_2 \dots \sigma_p)$, $p = \min(m, n)$, with $\sigma_1 \geq \sigma_2 \geq \cdots \geq \sigma_p \geq 0$ the **singular values** of A*

- *If $U = \begin{bmatrix} u_1 \dots u_m \end{bmatrix}$ and $V = \begin{bmatrix} v_1 \dots v_n \end{bmatrix}$ then $A = \sigma_1 u_1 v_1^T + \cdots + \sigma_r u_r v_r^T$*
- *positive singular values of A are the positive square roots of the eigenvalues of AA^T or $A^T A$*
- *number of positive singular value of A equals rank of A and $\|A\|_2 = \sigma_1$, the largest singular value of A*
- *span(u_i) where $\sigma_i > 0$ form an orthonormal basis for the im(A) (U's left columns reading from USV^T)*
- *span(v_i) where $\sigma_i = 0$ form an orthonormal basis for the ker(A) (V's bottom rows reading from USV^T)*

1. ***More rows than columns**, so $A^T A$ is smaller than AA^T. Otherwise find SVD for A^T,*
2. *Obtain eigenvalues $\sigma_1^2 \geq \dots \sigma_n^2 \geq 0$ and orthonormal eigenvectors $v_1 \dots v_n$ (forming V) of $A^T A$.*
3. *Let $u_i = \frac{1}{\sigma_i} A v_i$ for $1 \leq i \leq r$. Check $\|u_i\|_2 = 1, u_i^T u_j = 0$ and $AA^T u_i = \sigma_i^2 u_i$ for $1 \leq i, j \leq r, i \neq j$*
4. *Extend the set $u_1 \dots u_r$ to an orthonormal basis to obtain U*

Definition 1.16 (Principal Component Analysis) *Assume $A \in \mathbb{R}^{m\times n}$ represents m samples of n dimensional data. The principal axes of A are the v_i for $1 \leq i \leq r$.*
The first principal axis of A, $w_{(1)} = \arg\max_{\|w\|=1} w^T A^T A w = v_1$ the column vector associated with σ_1.
If $\sigma_1 >> \sigma_2$, then $A \approx \sigma_1 u_1 v_1^T$

1.6 Generalised Eigenvectors

Definition 1.17 (Generalised Eigenvector) *Given a square matrix $A \in \mathbb{R}^{n\times n}$, a non-zero vector $v \in \mathbb{C}^n$ is a generalised eigenvector of rank m under eigenvalue $\lambda \in \mathbb{C}$ for A if $(A-\lambda I)^m v = 0$ and $(A-\lambda I)^{m-1} v \neq 0$.*
For every eigenvalue of algebraic multiplicity k, there are k linearly independent generalised eigenvectors.

Algorithm 1.18 (Jordan Normal Form)

1. *Find the eigenvalues $\lambda_1 \dots \lambda_m$ of A.*
2. *For each eigenvalue λ_i compute the eigenvectors $v_{i1}^1 \dots v_{ig_i}^1$, noting geometric multiplicity g_i.*
3. *Find the missing generalised eigenvectors where for each eigenvector $v_{ij}^1 \in \mathbb{C}^n$ associated with λ_i, try to find all $v_{ij}^k \in \mathbb{C}^n$ such that $(A - \lambda_i I)v_{ij}^k = v_{ij}^{k-1}$, solving using Gaussian Elimination if needed.*
4. *Write $B = \begin{bmatrix} v_{11}^1 \dots v_{11}^{k_{11}} \dots v_{1g_1}^1 \dots v_{1g_1}^{k_{1g_1}} \dots v_{m1}^1 \dots v_{m1}^{k_{m1}} \dots v_{mg_m}^1 \dots v_{mg_m}^{k_{mg_m}} \end{bmatrix}$*
5. *$B^{-1}AB = J$, where $J = \begin{bmatrix} J_{k_{11}}(\lambda_1) & 0 & 0 \\ 0 & \ddots & 0 \\ 0 & 0 & J_{k_{mg_m}}(\lambda_m) \end{bmatrix}$ and $J_{k_{ij}}(\lambda_i) = \begin{bmatrix} \lambda_i & 1 & 0 & 0 \\ 0 & \lambda_i & 1 & 0 \\ 0 & 0 & \lambda_i & 1 \\ 0 & 0 & 0 & \lambda_i \end{bmatrix}$ of size k_{ij}*

1.7 Cholesky Decomposition

Algorithm 1.19 *A symmetric positive semi-definite matrix A has decomposition $A = LL^T$.*
If A is also positive-definite, L is unique and has positive diagonal elements.

$L = \begin{bmatrix} l_{11} & 0 & \dots \\ l_{21} & l_{22} & \dots \\ \vdots & \vdots & \ddots \end{bmatrix}$ *For n=3,* $LL^T = \begin{bmatrix} l_{11}^2 & l_{11}l_{21} & l_{11}l_{31} \\ l_{11}l_{21} & l_{21}^2 + l_{22}^2 & l_{21}l_{31} + l_{22}l_{32} \\ l_{11}l_{31} & l_{21}l_{31} + l_{22}l_{32} & l_{31}^2 + l_{32}^2 + l_{33}^2 \end{bmatrix}$

Given $Ax = b$, Find $A = LL^T$. Solve $L\boldsymbol{y} = b$ by forward substitution then $L^T \boldsymbol{x} = y$ by backward substitution.

1.8 QR Decomposition

Definition 1.20 (Gram-Schmidt Process) *$u_j = v_j - (e_1 \cdot v_j)e_1 - \cdots - (e_{j-1} \cdot v_j)e_{j-1}$ and $e_j = \frac{u_j}{\|u_j\|}$*

Algorithm 1.21 (QR Decomposition using Gram-Schmidt Process)

Let $Q = [e_1 \dots e_n]$ be an orthornormal basis for $A \in \mathbb{R}^{m \times n}$. $A = Q \begin{bmatrix} (e_1 \cdot a_1) & \dots & (e_1 \cdot a_n) \\ 0 & \ddots & \vdots \\ 0 & \dots & (e_n \cdot a_n) \end{bmatrix}$

Theorem 1.22 (Householder Map) *$H_u = I - 2uu^T$ reflects a point along a plane through the origin with unit normal u. It is involuntary ($H_u = H_u^{-1}$) and orthogonal ($H_u = H_u^T$).*

1.9 QR Algorithm

Theorem 1.23 (Algorithm) *$A_0 = A$. Apply QR decomposition for $A_k = Q_{k+1}R_{k+1}$. Set $A_{k+1} = R_{k+1}Q_{k+1}$*
If A is symmetric, it converges to a diagonal matrix and the eigenvectors are the columns of Q_k

Theorem 1.24 (LU decomposition) *A non singular matrix $A \in \mathbb{R}^{n \times n}$ can be factorised $A = LU$ iff A can be reduced into its row echolon form without swapping any two rows.*
If the diagonal elements of L are all 1, the decomposition is unique.

1.10 Fixed Point and Contracting Mapping Theorem

Definition 1.25 (Fixed Point) *Let $f : S \to S$ and $p \in S$. If $f(p) = p$ then p is a fixed point.*

Definition 1.26 (Contraction) *f is a contraction on (S,d) if $\exists 0 \leq \alpha < 1. \forall x, y \in S. d(f(x), f(y)) \leq \alpha d(x, y)$*

Theorem 1.27 (Fixed Point Theorem) *If f is a contraction on a complete metric space (S,d), f has a unique fixed point.*

2 Part 2

2.1 Condition Number

Definition 2.1 (Condition Number) *Let problem P be represented by $Ax = b$. Then $\kappa(P) = \kappa(A) = \|A^\dagger\|\|A\|$ where $A^\dagger = (A^TA)^{-1}A^T$. For square matrices, $\kappa(A) = \|A^{-1}\|\|A\|$.*

2.2 Iterative Solutions for Linear Equations

Algorithm 2.2 (General Method) *$A = G + R$. $Ax = b \Leftrightarrow x = (-G^{-1}R)x + (G^{-1}b)$.*

- ***Jacobi Method*** *Split $A = D + (L + U)$ with $x = (-D^{-1}(L + U))x + (D^{-1}b)$*
- ***Gauss-Seidel Method*** *Split $A = (D + L) + U$ with $x = (-(D + L)^{-1}U)x + ((D + L)^{-1}b)$*
- ***Strictly row diagonally dominant*** *$\forall i, |a_{ii}| > \Sigma_{j \neq i}|a_{ij}|$ is sufficient for both convergence (G-S faster)*

Theorem 2.3 *Let $M \in \mathbb{R}^{n \times n}$ and $c \in \mathbb{R}^n$. Let $\|\cdot\|$ be a consistent norm on $\mathbb{R}^{n \times n}$. If $\|M\| < 1$, then (x_k) defined by $x_{k+1} = Mx_k + c$ converges for any starting point x_0.*

2.3 Iterative Techniques for Eigenvalues and Eigenvectors

Algorithm 2.4 (Power Iteration) *Let $A \in \mathbb{R}^{n \times n}$ be diagonalisable matrix with eigenvalues of distinct modulus. Set any $x_0 \in \mathbb{R}^n \setminus \{0\}$ and $x_{k+1} = \frac{Ax_k}{\|Ax_k\|}$. As $x \to \infty$, $x_k \to v$ and $\|Ax_k\| \to |\lambda|$ (dominant eigenvalue).*

Algorithm 2.5 (Inverse Power Iteration) *If A is also non-singular, $x_{k+1} = \frac{A^{-1}x_k}{\|A^{-1}x_k\|}$ gives $x_k \to v$ and $\|A^{-1}x_k\| \to |\frac{1}{\lambda}|$ where λ is the eigenvalue of A with the smallest modulus.*

Definition 2.6 (Rayleigh Quotient) $R(A,x) = \frac{x^TAx}{x^Tx}$ *approximates eigenvalue and not its modulus*

Algorithm 2.7 (Deflation) *Define* H_u *with* $u = v_1 + \|v_1\|_2 e_1$ *where* $e_1 = [1,0,\dots]^T$ *(so* $Hx_1 = \alpha e_1$*).* *Then* $HAH^{-1} = \begin{bmatrix} \lambda_1 & b^T \\ 0 & B \end{bmatrix}$. *Then* $x_2 = H^{-1}\begin{bmatrix} \beta \\ z_2 \end{bmatrix}$ *where* z_2 *is dominant eigenvector of* B *and* $\beta = \frac{b^Tz_2}{\lambda_2 - \lambda_1}$

2.4 Functions of Several Variables

Theorem 2.8 (Clairaut's Theorem) *If* f_{xy} *and* F_{yx} *are continuous at (a,b),* $f_{xy}(a,b) = f_{yx}(a,b)$.

Definition 2.9 (Gradient Vector) $\nabla f(x,y) = \langle f_x(x,y), f_y(x,y)\rangle$. *For unit* u,$f_u(x,y) = \nabla f(x,y)\cdot u$. *Directional vector is maximum when it has same direction as* ∇f *(fastest change of* f*)*

Definition 2.10 (Hessian) $D = \begin{vmatrix} f_{xx} & f_{xy} \\ f_{yx} & f_{yy} \end{vmatrix} = f_{xx}f_{yy} - (f_{xy})^2$.

- ***Local maximum*** $D > 0$ *and* $f_{xx}(a,b) < 0$ *or eigenvalues all negative.*
- ***Local minimum*** $D > 0$ *and* $f_{xx}(a,b) > 0$ *or eigenvalues all positive.*
- ***Saddle Point*** $D < 0$ *or eigenvalues both positive and negative*

2.5 Gradient Based Optimisation

Definition 2.11 (Quadratic Form) $f(x_1,x_2) = ax_1^2 + bx_1x_2 + cx_2^2 + dx_1 + ex_2$ *can be expressed as* $\frac{1}{2}x^TAx - x^TB$ *where* $A = \begin{bmatrix} 2a & b \\ b & 2c \end{bmatrix}$ *and* $B = \begin{bmatrix} -d \\ -e \end{bmatrix}$ *with* $x = \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$. *Then* $\nabla f(x_1,x_2) = Ax - B$.

Algorithm 2.12 (Steepest Descent) $x^{(k+1)} = x^{(k)} - \alpha_k \nabla f(x^{(k)})$.
For quadratic functions $\frac{1}{2}x^TAx - x^TB$, $\alpha_k = \frac{(g^{(k)})^T(g^{(k)})}{(g^{(k)})^THg^{(k)}}$ *where* $g^{(k)} = \nabla f(x)$ *and* $H = A = \nabla^2 f(x)$

Algorithm 2.13 (Conjugate Gradient) *To solve* $Ax = b$:

Set $D = \{d_1 \dots d_n\}$, a set of n A-conjugate vectors ($\forall i \neq j, d_i^TAd_j = 0$). Set starting point x_0.
For k in 1 to n:

1. $\alpha_k = \frac{d_k^T(b - Ax_{k-1})}{d_k^TAd_k}$ and $x_k = x_{k-1} + a_kd_k$

Set starting point x_0. Set $r_0 = b - Ax_0$.
For k in 1 to n:

1. if $k = 1$ then $d_k = r_0$ else $d_k = r_{k-1} - \beta_kd_{k-1}$ where $\beta_k = -\frac{r_{k-1}^Tr_{k-1}}{r_{k-2}^Tr_{k-2}}$
2. $\alpha_k = \frac{r_{k-1}^Tr_{k-1}}{d_k^TAd_k}$, $x_k = x_{k-1} + a_kd_k$ and $r_k = r_{k-1} - \alpha_kAd_k$

2.6 Linear Programming

Algorithm 2.14 (Simplex Method) *Maximise* $z = c_1x_1 + \cdots + c_nx_n$ *with* $a_{11}x_1 + \cdots + a_{1n}x_n \leq b_1, \dots$

1. ***Identify Column*** *Choose the most negative entry in the top z row*
2. ***Identify Row*** *Evaluate the* $\frac{\textit{solution column}}{\textit{positive entries in that column}}$. *Choose the smallest ratio.*
3. ***Change basis*** *Change the variable in the left-hand column to the non-basic variable of that column.*
4. ***Make Pivot = 1*** *Make the pivot 1 by dividing throughout.*
5. ***Gaussian Elimination*** *Clear the rest of elements in that column using GE.*

	x_1	x_n	x_{n+1}	x_{n+m}	*Solution*
z	$-c_1$	$-c_n$	0	0	0
x_{n+1}	a_{11}	a_{1n}	1	0	b_1
x_{n+m}	a_{m1}	a_{mn}	0	1	b_m

Theorem 2.15 (Duality Principle) *Objective function of minimisation problem reaches min iff objective function of its dual reaches max. When they do, they are equal.*

Minimise $Z = 12x_1 + 16x_2$	*Original*	*1*	*2*	*40*		*Dual*	*1*	*1*	*12*
$x_1 + 2x_2 \geq 40$	*(Min)*	*1*	*1*	*30*	$\Leftrightarrow$	*(Max)*	*2*	*1*	*16*
$x_1 + x_2 \geq 30$		*12*	*16*	*0*			*40*	*30*	*0*