B worksheet

February 12, 2023

1 Worksheet B

variationalform https://variationalform.github.io/

Just Enough: progress at pace https://variationalform.github.io/

https://github.com/variationalform

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This document uses python

and also makes use of LaTeX

in Markdown

1.1 What this is about:

This worksheet is based on the material in the notebooks

- matrices: matrix concepts and algebra
- systems: systems of linear equations, under- and over-determined cases
- decomp: eigensystem decomposition and SVD.

Note that while the 'lecture' notebooks are prefixed with 1_, 2_ and so on, to indicate the order in which they should be studied, the worksheets are prefixed with A_, B_, ...

1.2 Exercise 1

Rebuild L from the notes in numpy,

$$\boldsymbol{L} = \left(\begin{array}{ccc} 1 & 5 & -7 \\ -3 & -4 & 0 \end{array} \right).$$

- 1. What does L. shape give? (Look at the dimensions of L.)
- 2. What does L.ndim give? (L is two-dimensional.)
- 3. Examine these statements. What do they do?
- np.ones(3)

- np.ones([3,1])
- np.ones([2,4])
- np.zeros([2,4])
- np.eye(4)
- 4. Try these explain the results:
- D = L.reshape([3,2])
- E = L.reshape([6,])
- 5. What about these?
- np.arange(4)
- np.arange(2,8)
- np.arange(2,9,2)
- np.linspace(4,9,num=6)
- np.linspace(4,9,num=11)

numpy is very powerful: see this introduction for more details https://numpy.org/doc/stable/ user/absolute_beginners.html

1.3 Exercise 2

In the lecture we decided that this is an under-determined system:

$$\boldsymbol{B}\boldsymbol{u} = \boldsymbol{f}$$
 for $\boldsymbol{B} = \begin{pmatrix} 3 & -2 & 4 \\ -6 & 6 & -11 \\ 6 & -4 & 8 \end{pmatrix}$ and $\boldsymbol{f} = \begin{pmatrix} 2 \\ -1 \\ 4 \end{pmatrix}$

We claimed that x = (10 - 2z)/6 and y = (9 + 9z)/6 will solve this system for any choice of z

- 1. Derive these solutions (Hint: move z to the right and solve the 2×2 system).
- 2. For large matrices finding the inverse is not practical. Fortunately, numpy can deal with under-determined systems using a least squares procedure. Try the following code. It's non-trivial, but it does illustrate this very advanced functionality.

```
u,_,_, = np.linalg.lstsq(B,f,rcond=None)
print(u)
print(f-B.dot(u))
```

1.4 Exercise 3

We decided in the lecture that this is an over-determined system

$$\boldsymbol{B}\boldsymbol{u} = \boldsymbol{f}$$
 for $\boldsymbol{B} = \begin{pmatrix} 3 & -2 \\ -6 & 6 \\ 6 & 2 \end{pmatrix}$ and $\boldsymbol{f} = \begin{pmatrix} 6 \\ -18 \\ 7 \end{pmatrix}$

and that a solution cannot exist. Try the *least squares* routine from **numpy** here and see what it produces.

1.5 Exercise 4

In the lecture we saw that

if
$$\mathbf{A} = \begin{pmatrix} 3 & -2 & 4 \\ -2 & 6 & 2 \\ 4 & 2 & 5 \end{pmatrix}$$

then (with some rounding),

$$\mathbf{D} \approx \begin{pmatrix} -1.217 & 0 & 0 \\ 0 & 8.217 & 0 \\ 0 & 0 & 7 \end{pmatrix}$$
 and $\mathbf{V} \approx \begin{pmatrix} .726 & .522 & -.447 \\ .363 & .261 & .894 \\ -.584 & .812 & 0 \end{pmatrix}$

- verify this with code.
- verify that $V^{-1} = V^T$. Hint: D=np.diag(w).
- verify also that $\mathbf{A} = \mathbf{V} \mathbf{D} \mathbf{V}^T$

1.6 Exercise 5

In the lecture we saw that after

we could re-construct A with

$$D[0,0]*V[:,0:1]*V[:,0:1].T + D[1,1]*V[:,1:2]*V[:,1:2].T + D[2,2]*V[:,2:3]*V[:,2:3].T$$

Investigate python for loops and re-code this using such a loop.

Hint: a python for loop takes the form

```
for k in range(0,3):
do something with k = 0,1,2 in turn
now carry on with something else
```

The indent is important here - it is the *loop body*. Jupyer gives you a four-space indent, but you can use more or less (but at least one) spaces.

See e.g. https://www.learnpython.org/en/Loops

1.7 Exercise 6

Find the eigen-decomposition of the matrix

$$T = \begin{pmatrix} 7 & -3 & -9 \\ -3 & -5 & 2 \\ -9 & 2 & 10 \end{pmatrix}$$

Order the eigenvalues so that $|\lambda_1| \geq |\lambda_2| \geq |\lambda_3|$ and determine the partial reconstructions,

•
$$T_1 = \lambda_1 v_1 v_1^T$$

• $T_2 = \lambda_1 v_1 v_1^T + \lambda_2 v_2 v_2^T$

• $T_3 = \lambda_1 v_1 v_1^T + \lambda_2 v_2 v_2^T + \lambda_3 v_3 v_3^T$

Finally, check that $T_3 = T$.

1.8 Exercise 7

- 1. If **A** is $n \times n$ symmetric then how many independent quantities does it contain?
- 2. If we approximate

$$m{A} = \sum_{k=1}^n \lambda_k m{v}_k m{v}_k^T \qquad ext{by} \qquad m{A} pprox \sum_{k=1}^m \lambda_k m{v}_k m{v}_k^T$$

for some k < n, then how many independent quantities does this expression contain?

- 3. What is the ratio of approximate size to exact size?
- 4. Evaluate that ratio when m = 5 and n = 1000

1.9 Exercise 8

Based originally on https://stackoverflow.com/questions/8092920/sort-eigenvalues-and-associated-eigenvectors-after-using-numpy-linalg-eig-in-pyt

Let's think about ...

- How can we use code to re-order the eigenvalues in **w** so that their absolute values are in descending order?
- How can we use that re-ordering to correctly re-order the eigenvectors that are in the columns of V?

First of all let's use the matrix A that we saw in lectures.

```
[1]: import numpy as np
     A = np.array([[3,-2,4],[-2,6,2],[4,2,5]])
     w, V = np.linalg.eig(A)
     D=np.diag(w)
     print('V = \n', V)
     print('D = \n', D)
     print(' w = ', w)
     print('abs(w) = ', abs(w))
    V =
     [[ 7.26085219e-01 5.22302838e-01 -4.47213595e-01]
     [ 3.63042610e-01 2.61151419e-01 8.94427191e-01]
     [-5.83952325e-01 8.11787954e-01 2.85088132e-16]]
    D =
     [[-1.21699057 0.
                                          ]
                                0.
                                         ]
     Γ0.
                   8.21699057
                               0.
     [ 0.
                                         ]]
                   0.
                               7.
             [-1.21699057 8.21699057 7.
    abs(w) = [1.21699057 8.21699057 7.
                                               ]
```

Now let's see how we can sort the eigenvalues by descending absolute value.

We get them first in ascending order, and then flip them.

Now we can reassign w and V in descending order.

Re-visit the work above to find the eigen-decomposition of the matrix T as given by,

$$T = \begin{pmatrix} 7 & -3 & -9 \\ -3 & -5 & 2 \\ -9 & 2 & 10 \end{pmatrix}$$

Use code, as described above, to order the eigenvalues so that $|\lambda_1| \ge |\lambda_2| \ge |\lambda_3|$ and determine the partial recontructions,

```
• T_1 = \lambda_1 v_1 v_1^T

• T_2 = \lambda_1 v_1 v_1^T + \lambda_2 v_2 v_2^T

• T_3 = \lambda_1 v_1 v_1^T + \lambda_2 v_2 v_2^T + \lambda_3 v_3 v_3^T
```

Finally, check that $T_3 = T$.

Recall that in the lecture we sorted the eigenvalues manually...

[8.11787954e-01 2.85088132e-16 -5.83952325e-01]]

We have now seen how to automate the sorting.

1.9.1 Extra Challenge...

Use a python for loop to determine those partial sums for T_i , i - 1, 2, 3.

Illustrate the relative errors in the partial and full reconstructions.

Hint: you can use np.allclose(A,B) to see if two matrices are the same up to given tolerance.

And: you can use np.linalg.norm(A-B) to check the norm, or size, of A - B.

2 Outline solutions

First import what we need...

```
[4]: import numpy as np
```

2.1 Exercise 1 - outline solutions

```
[5]: L = np.array([[1, 5, -7], [-3, -4, 0]])
     print(L.ndim)
     print(L.shape)
     print(np.ones(3))
     print(np.ones([3,1]))
     print(np.ones([2,4]))
     print(np.zeros([2,4]))
     print(np.eye(4))
     print(L)
     D = L.reshape([3,2])
     print(D)
     E = L.reshape([6,])
     print(E)
     print(np.arange(4))
     print(np.arange(2,8))
     print(np.arange(2,9,2))
     print(np.linspace(4,9,num=6))
     print(np.linspace(4,9,num=11))
```

```
2
(2, 3)
[1. 1. 1.]
[[1.]
[1.]
[1.]]
[[1. 1. 1. 1.]
[1. 1. 1. 1.]]
[[0. 0. 0. 0.]
[0. 0. 0. 0.]]
```

```
[[1. 0. 0. 0.]
[0. 1. 0. 0.]
[0. 0. 1. 0.]
[0. 0. 0. 1.]]
[[1 5-7]
[-3 -4 0]]
[[1 5]
[-7 -3]
[-4 0]]
[1 5 -7 -3 -4 0]
[0 1 2 3]
[2 3 4 5 6 7]
[2 4 6 8]
[4. 5. 6. 7. 8. 9.]
[4. 4.5 5. 5.5 6. 6.5 7. 7.5 8. 8.5 9.]
```

2.2 Exercise 2 - outline solutions

In the lecture we decided that this is an under-determined system:

$$\boldsymbol{B}\boldsymbol{u} = \boldsymbol{f}$$
 for $\boldsymbol{B} = \begin{pmatrix} 3 & -2 & 4 \\ -6 & 6 & -11 \\ 6 & -4 & 8 \end{pmatrix}$ and $\boldsymbol{f} = \begin{pmatrix} 2 \\ -1 \\ 4 \end{pmatrix}$

Write this as

$$\begin{pmatrix} 3 & -2 \\ -6 & 6 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} 2-4z \\ -1+11z \end{pmatrix}$$

and then use the inverse matrix (easy for a 2×2) to get

$$\left(\begin{array}{c} x \\ y \end{array}\right) = \frac{1}{6} \left(\begin{array}{c} 6 & 2 \\ 6 & 3 \end{array}\right) \left(\begin{array}{c} 2 - 4z \\ -1 + 11z \end{array}\right)$$

These are the formulae we saw in the lecture notes.

[[2.] [-1.] [4.]] On the other hand, for large matrices finding the inverse is not practical.

Fortunately, numpy can deal with under-determined systems using a least squares procedure.

```
[8]: u,_,_ = np.linalg.lstsq(B,f,rcond=None)
print(u)
print(f-B.dot(u))
```

```
[[ 1.83471074]
 [ 0.74380165]
 [-0.50413223]]
 [[-2.66453526e-15]
 [ 6.21724894e-15]
 [-5.32907052e-15]]
```

Note that the result of f - Bu = 0 up to rounding error. We'd expect this because we know that solutions exist.

2.3 Exercise 3 - outline solution

For this over-determined system

$$\boldsymbol{Bu} = \boldsymbol{f}$$
 for $\boldsymbol{B} = \begin{pmatrix} 3 & -2 \\ -6 & 6 \\ 6 & 2 \end{pmatrix}$ and $\boldsymbol{f} = \begin{pmatrix} 6 \\ -18 \\ 7 \end{pmatrix}$

a solution cannot exist. However, we can try the *least squares* routine from numpy here and see what it produces...

```
[9]: B = np.array( [[3, -2], [-6, 6], [6, 2]])
f = np.array([[6], [-18], [7]])

u,_,_, = np.linalg.lstsq(B,f,rcond=None)
print(u)
print(f-B.dot(u))
```

```
[[ 1.58108108]
[-1.33108108]]
[[-1.40540541]
[-0.52702703]
```

[0.17567568]]

[0.17507500]]

Note that the result of $f - Bu \neq 0$. Again, we expect this because we know that no solution can exist.

So, what's happening here? Well numpy is trying to give us a best attempt at a solution...

2.4 Exercise 4 - outline solution

```
[10]: A = \text{np.array}([[3,-2,4],[-2,6,2],[4,2,5]])
      w, V = np.linalg.eig(A)
      D=np.diag(w)
      print('A=\n',A,'\n','w=\n',w,'\n','D=\n',D,'\n','V=\n',V)
      print('V V^T = ... \setminus n', V.dot(V.T))
      print('\n error ...\n', A-V.dot(D.dot(V.T)))
      print('sum =', np.sum(A-V.dot(D.dot(V.T))) )
      assert np.sum(A-V.dot(D.dot(V.T))) < 0.0001
     A=
      [[3 -2 4]
      [-2 6 2]
      [4 2 5]
      [-1.21699057 8.21699057 7.
                                           1
      [[-1.21699057 0.
                                 0.
                                           ٦
      Γ0.
                    8.21699057
                                0.
                                           ]
      ΓΟ.
                                 7.
                                           ]]
                    0.
      V=
      [[ 7.26085219e-01 5.22302838e-01 -4.47213595e-01]
      [ 3.63042610e-01 2.61151419e-01 8.94427191e-01]
      [-5.83952325e-01 8.11787954e-01 2.85088132e-16]]
     V V^T = ...
      [[ 1.00000000e+00 -1.55686504e-16 3.16593922e-16]
      [-1.55686504e-16 1.00000000e+00 -3.00120936e-16]
      [ 3.16593922e-16 -3.00120936e-16 1.00000000e+00]]
      error ...
      [[-5.32907052e-15 2.66453526e-15 -3.55271368e-15]
      [ 2.22044605e-15  2.66453526e-15  4.44089210e-16]
      [-4.44089210e-15 6.66133815e-16 8.88178420e-16]]
     sum = -3.774758283725532e-15
```

2.5 Exercise 5 - outline solution

```
[11]: A = np.array([[3,-2,4],[-2,6,2],[4,2,5]])
w, V = np.linalg.eig(A)
D=np.diag(w)
print(A)
# from the lecture
print('\n The reconstruction of A ...')
print(D[0,0]*V[:,0:1]*V[:,0:1].T + D[1,1]*V[:,1:2]*V[:,1:2].T + D[2,2]*V[:,2:
→3]*V[:,2:3].T)
```

```
# using a for loop
      M = np.zeros(A.shape)
      for k in range(0,3):
          M += D[k,k]*V[:,k:k+1]*V[:,k:k+1].T
      print(M)
     [[ 3 -2 4]
      [-2 6 2]
      [4 2 5]
      The reconstruction of A ...
     [[ 3. -2. 4.]
      [-2. 6. 2.]
      [4. 2. 5.]]
     [[3. -2. 4.]
      [-2. 6. 2.]
      [4. 2. 5.1]
     2.6 Exercise 6 - outline solution
[12]: # possible solution
      T = np.array([[7,-3,-9],[-3,-5,2],[-9,2,10]])
      w, V = np.linalg.eig(T)
      # look at the eigenvalues to manually sort them...
      print('lambda = ', w)
     lambda = [18.14414013 -0.43436748 -5.70977265]
     We can see that |\lambda_1| > |\lambda_2| and so, we can select them out in the correct order manually
     like this...
[13]: D=np.diag(w)
      T1 = D[0,0]*V[:,0:1]*V[:,0:1].T
                                      # using lambda 1
      T2 = T1 + D[2,2]*V[:,2:3]*V[:,2:3].T # using lambda_2
      T3 = T2 + D[1,1]*V[:,1:2]*V[:,1:2].T # using lambda_3
      print('T1 = \n', T1)
      print('T2 = \n', T2)
      print('T-T3 = \n', T-T3)
     T1 =
      [[ 7.55329941 -1.7372557 -8.77369555]
      [-1.7372557 0.39956808 2.0179463 ]
      [-8.77369555 2.0179463 10.19127264]]
     T2 =
      [[ 7.22886142 -3.05895812 -8.79129842]
      [-3.05895812 -4.98481151 1.94623536]
      [-8.79129842 1.94623536 10.19031757]]
```

[[-4.44089210e-15 2.66453526e-15 7.10542736e-15]

T-T3 =

```
[ 2.66453526e-15  8.88178420e-16 -8.88178420e-16] [ 7.10542736e-15 -8.88178420e-16 -8.88178420e-15]]
```

2.7 Exercise 7 - outline solution

1. There are n^2 entries in the matrix but those under the diagonal are replicated above the diagonal. Hence, by adding the length of the diagonal to the first, and then second, and then third, ..., super-diagonals there are just

$$n + (n-1) + (n-2) + \dots + 2 + 1 = \frac{(n+1)n}{2}$$
.

- 2. v_k has n entries, and λ_k is just one number. Hence this expression has just m(n+1).
- 3. The ratio is therefore

$$m(n+1) \div \frac{n(n+1)}{2} = \frac{2m(n+1)}{n(n+1)} = \frac{2m}{n}.$$

4. m = 5 and n = 1000 gives the ratio $\frac{2m}{n} = \frac{2 \times 5}{1000} = 1\%$.

2.8 Exercise 8 - outline solution

```
[14]: T = np.array([[7,-3,-9],[-3,-5,2],[-9,2,10]])
    print(T)
    w, V = np.linalg.eig(T)
    indx = np.flip( abs(w).argsort() )
    w = w[indx]
    V = V[:,indx]
    D=np.diag(w)
    T1 = D[0,0]*V[:,0:1]*V[:,0:1].T
    T2 = T1 + D[1,1]*V[:,1:2]*V[:,1:2].T
    T3 = T2 + D[2,2]*V[:,2:3]*V[:,2:3].T
    print('T1 = \n', T1)
    print('T2 = \n', T2)
    print('T-T3 = \n', T-T3)
```

```
[[ 7 -3 -9]
  [-3 -5 2]
  [-9 2 10]]

T1 =
  [[ 7.55329941 -1.7372557 -8.77369555]
  [-1.7372557 0.39956808 2.0179463 ]
  [-8.77369555 2.0179463 10.19127264]]

T2 =
  [[ 7.22886142 -3.05895812 -8.79129842]
  [-3.05895812 -4.98481151 1.94623536]
  [-8.79129842 1.94623536 10.19031757]]

T-T3 =
```

```
[[-4.44089210e-15 2.66453526e-15 7.10542736e-15]
[ 2.66453526e-15 8.88178420e-16 -8.88178420e-16]
[ 7.10542736e-15 -8.88178420e-16 -8.88178420e-15]]
```

2.8.1 Extra - outline solution

```
[15]: E = np.zeros(T.shape)
      for i in range (0,3):
          E = E + w[i] * V[:,i:i+1] @ V[:,i:i+1].T
          print('E=\n',E)
          print('(A-E)/A', (T-E)/T)
          print('max{(A-E)/A}', np.max((T-E)/T))
      [[ 7.55329941 -1.7372557 -8.77369555]
      [-1.7372557 0.39956808 2.0179463 ]
      [-8.77369555 2.0179463 10.19127264]]
     (A-E)/A [[-0.07904277 0.42091477 0.02514494]
      [ 0.42091477    1.07991362   -0.00897315]
      [ 0.02514494 -0.00897315 -0.01912726]]
     max{ (A-E)/A } 1.0799136164905145
     E=
      [[ 7.22886142 -3.05895812 -8.79129842]
      [-3.05895812 -4.98481151 1.94623536]
      [-8.79129842 1.94623536 10.19031757]]
     (A-E)/A [[-0.03269449 -0.01965271 0.02318906]
      [-0.01965271 0.0030377
                                0.02688232]
      [ 0.02318906  0.02688232  -0.01903176]]
     \max\{ (A-E)/A \} 0.026882320613163202
     E =
      [[ 7. -3. -9.]
      [-3. -5. 2.]
      [-9. 2. 10.]]
     (A-E)/A [[-6.34413157e-16 -8.88178420e-16 -7.89491929e-16]
      [-8.88178420e-16 -1.77635684e-16 -4.44089210e-16]
      [-7.89491929e-16 -4.44089210e-16 -8.88178420e-16]]
     \max\{ (A-E)/A \} -1.7763568394002506e-16
```

2.9 Technical Notes, Production and Archiving

Ignore the material below. What follows is not relevant to the material being taught.

Production Workflow

- Finalise the notebook material above
- Clear and fresh run of entire notebook
- Create html slide show:
 - jupyter nbconvert --to slides B_worksheet.ipynb
- Set OUTPUTTING=1 below

- Comment out the display of web-sourced diagrams
- Clear and fresh run of entire notebook
- Comment back in the display of web-sourced diagrams
- Clear all cell output
- Set OUTPUTTING=0 below
- Save
- git add, commit and push to FML
- copy PDF, HTML etc to web site
 git add, commit and push
- rebuild binder

Some of this originated from

https://stackoverflow.com/questions/38540326/save-html-of-a-jupyter-notebook-from-within-the-not

These lines create a back up of the notebook. They can be ignored.

At some point this is better as a bash script outside of the notebook

```
[16]: %%bash
      NBROOTNAME='B_worksheet'
      OUTPUTTING=1
      if [ $OUTPUTTING -eq 1 ]; then
        jupyter nbconvert --to html $NBROOTNAME.ipynb
        cp $NBROOTNAME.html ../backups/$(date +"%m_%d_%Y-%H%M%S")_$NBROOTNAME.html
        mv -f $NBROOTNAME.html ./formats/html/
        jupyter nbconvert --to pdf $NBROOTNAME.ipynb
        cp $NBROOTNAME.pdf ../backups/$(date +"%m_%d_%Y-%H%M%S")_$NBROOTNAME.pdf
       mv -f $NBROOTNAME.pdf ./formats/pdf/
        jupyter nbconvert --to script $NBROOTNAME.ipynb
        cp $NBROOTNAME.py ../backups/$(date +"%m_%d_%Y-%H%M%S")_$NBROOTNAME.py
       mv -f $NBROOTNAME.py ./formats/py/
      else
        echo 'Not Generating html, pdf and py output versions'
      fi
```

Not Generating html, pdf and py output versions

[]: