STAT 309: MATHEMATICAL COMPUTATIONS I
FALL 2012
PROBLEM SET 4

1. Let $\mathbf{u} \in \mathbb{C}^n$, $\mathbf{u} \neq \mathbf{0}$. A *Householder* matrix $H_{\mathbf{u}} \in \mathbb{C}^{n\times n}$ is defined by

$$H_{\mathbf{u}} = I - \frac{2\mathbf{u}\mathbf{u}^*}{\|\mathbf{u}\|_2^2}.$$

(a) Show that $H_{\mathbf{u}}$ is both Hermitian and unitary.

(b) Show that for any $\alpha \in \mathbb{C}$, $\alpha \neq 0$,

$$H_{\alpha\mathbf{u}} = H_{\mathbf{u}}.$$

In other words, $H_{\mathbf{u}}$ only depends on the 'direction' of $\mathbf{u}$ and not on its 'magnitude'.

(c) In general, given a matrix $M \in \mathbb{C}^{n\times n}$ and a vector $\mathbf{x} \in \mathbb{C}^n$, computing the matrix-vector product $M\mathbf{x}$ requires n inner products — one for each row of M with $\mathbf{x}$. Show that $H_{\mathbf{u}}\mathbf{x}$ can be computed using only two inner products.

(d) Given $\mathbf{a}, \mathbf{b} \in \mathbb{C}^n$ where $\mathbf{a} \neq e^{i\theta}\mathbf{b}$ for any $\theta \in [0, 2\pi)$ and $\|\mathbf{a}\|_2 = \|\mathbf{b}\|_2$. Find $\mathbf{u} \in \mathbb{C}^n$, $\mathbf{u} \neq \mathbf{0}$ such that

$$H_{\mathbf{u}}\mathbf{a} = \mathbf{b}.$$

(e) Show that $\mathbf{u}$ is an eigenvector of $H_{\mathbf{u}}$. What is the corresponding eigenvalue?

(f) Show that every $\mathbf{v} \in \operatorname{span}\{\mathbf{u}\}^\perp$ (cf. orthogonal complement in Homework **3**) is an eigenvector of $H_{\mathbf{u}}$. What are the corresponding eigenvalues? What is $\dim(\operatorname{span}\{\mathbf{u}\}^\perp)$?

(g) Find the eigenvalue decomposition of $H_{\mathbf{u}}$, i.e. find a unitary matrix U and a diagonal matrix Λ such that

$$H_{\mathbf{u}} = U\Lambda U^*.$$

(*Hint*: Gram-Schmidt algorithm).

2. Let $A \in \mathbb{R}^{m\times n}$ and suppose its complete orthogonal decomposition is given by

$$A = Q_1 \begin{bmatrix} L & 0 \\ 0 & 0 \end{bmatrix} Q_2^\top,$$

where Q_1 and Q_2 are orthogonal, and L is an nonsingular lower triangular matrix. Recall that $X \in \mathbb{R}^{n\times m}$ is the unique pseudo-inverse of A if the following Moore-Penrose conditions hold:

(i) $AXA = A$,

(ii) $XAX = X$,

(iii) $(AX)^\top = AX$,

(iv) $(XA)^\top = XA$

and in which case we write $X = A^\dagger$.

(a) Let

$$A^- = Q_2 \begin{bmatrix} L^{-1} & Y \\ 0 & 0 \end{bmatrix} Q_1^\top, \qquad Y \neq 0.$$

Which of the four conditions (i)–(iv) are satisfied?

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(b) Prove that

$$A^\dagger = Q_2 \begin{bmatrix} L^{-1} & 0 \\ 0 & 0 \end{bmatrix} Q_1^\top$$

by letting

$$A^\dagger = Q_2 \begin{bmatrix} X_{11} & X_{12} \\ X_{21} & X_{22} \end{bmatrix} Q_1^\top$$

and by completing the following steps:

- Using (i), prove that $X_{11} = L^{-1}$.
- Using the symmetry conditions (iii) and (iv), prove that $X_{12} = 0$ and $X_{21} = 0$.
- Using (ii), prove that $X_{22} = 0$.

3. Let $A \in \mathbb{R}^{m\times n}$, $\mathbf{b} \in \mathbb{R}^m$, and $\mathbf{c} \in \mathbb{R}^n$. We are interested in the least squares problem

$$\min_{\mathbf{x}\in\mathbb{R}^n} \|A\mathbf{x} - \mathbf{b}\|_2^2. \tag{3.1}$$

(a) Show that $\mathbf{x}$ is a solution to (3.1) if and only if $\mathbf{x}$ is a solution to the *augmented system*

$$\begin{bmatrix} I & A \\ A^\top & 0 \end{bmatrix} \begin{bmatrix} \mathbf{r} \\ \mathbf{x} \end{bmatrix} = \begin{bmatrix} \mathbf{b} \\ \mathbf{0} \end{bmatrix}. \tag{3.2}$$

(b) Show that the $(m + n) \times (m + n)$ matrix in (3.2) is nonsingular if and only if A has full column rank.

(c) Suppose A has full column rank and the QR decomposition of A is

$$A = Q \begin{bmatrix} R \\ 0 \end{bmatrix}.$$

Show that the solution to the augmented system

$$\begin{bmatrix} I & A \\ A^\top & 0 \end{bmatrix} \begin{bmatrix} \mathbf{y} \\ \mathbf{x} \end{bmatrix} = \begin{bmatrix} \mathbf{b} \\ \mathbf{c} \end{bmatrix}$$

can be computed from

$$\mathbf{z} = R^{-\top}\mathbf{c}, \qquad \begin{bmatrix} \mathbf{d}_1 \\ \mathbf{d}_2 \end{bmatrix} = Q^\top \mathbf{b},$$

and

$$\mathbf{x} = R^{-1}(\mathbf{d}_1 - \mathbf{z}), \qquad \mathbf{y} = Q \begin{bmatrix} \mathbf{z} \\ \mathbf{d}_2 \end{bmatrix}.$$

(d) Hence deduce that if A has full column rank, then

$$A^\dagger = R^{-1}Q_1^\top$$

where $Q = [Q_1, Q_2]$ with $Q_1 \in \mathbb{R}^{m\times n}$ and $Q_2 \in \mathbb{R}^{m\times(m-n)}$. Check that this agrees with the general formula derived for a rank-retaining factorization $A = GH$ in the lectures.

4. Let $A \in \mathbb{R}^{m\times n}$. Suppose we apply QR with column pivoting to obtain the decomposition

$$A = Q \begin{bmatrix} R & S \\ 0 & 0 \end{bmatrix} \Pi^\top$$

where Q is orthogonal and R is upper triangular and invertible. Let $\mathbf{x}_B$ be the *basic solution*, i.e.

$$\mathbf{x}_B = \Pi \begin{bmatrix} R^{-1} & 0 \\ 0 & 0 \end{bmatrix} Q^\top \mathbf{b},$$

and let $\hat{\mathbf{x}} = A^\dagger \mathbf{b}$. Show that

$$\frac{\|\mathbf{x}_B - \hat{\mathbf{x}}\|_2}{\|\hat{\mathbf{x}}\|_2} \le \|R^{-1}S\|_2.$$

(*Hint*: If $\Pi^\top \mathbf{x} = (\mathbf{u}^\top, \mathbf{v}^\top)^\top$ and $Q^\top \mathbf{b} = (\mathbf{c}^\top, \mathbf{d}^\top)^\top$, consider the associated linearly constrained least-squares problem

$$\min \|\mathbf{u}\|_2^2 + \|\mathbf{v}\|_2^2 \quad \text{s.t. } R\mathbf{u} + S\mathbf{v} = \mathbf{c}$$

and write down the augmented system for the constrained problem.)

5. In Homework **3**, Problem **4**, we discussed solution of the *data least squares* problem, solving $A\mathbf{x} \approx \mathbf{b}$ in a least squares sense when the error occurs only in A. In this problem, we examine what happens when $A \in \mathbb{R}^{n\times n}$ is a symmetric matrix, i.e. $A^\top = A$. In this case, it is natural to assume that the error $E \in \mathbb{R}^{n\times n}$ is also symmetric. Given a symmetric $A \in \mathbb{R}^{n\times n}$ and $\mathbf{b} \in \mathbb{R}^n$. Let

$$\mathbf{r} = \mathbf{b} - A\mathbf{x}$$

where $\mathbf{0} \neq \mathbf{x} \in \mathbb{R}^n$. Consider the QR decomposition

$$[\mathbf{x}, \mathbf{r}] = QR$$

and observe that if $E\mathbf{x} = \mathbf{r}$, then

$$(Q^\top E Q)(Q^\top \mathbf{x}) = Q^\top \mathbf{r}.$$

Show how to compute a symmetric $E \in \mathbb{R}^{n\times n}$ so that it attains

$$\min_{(A+E)\mathbf{x}=\mathbf{b}} \|E\|_F.$$

6. In the following, $\kappa(A) := \|A\|\|A^\dagger\|$ for $A \in \mathbb{C}^{m\times n}$ where $\|\cdot\|$ denotes a submultiplicative matrix norm. We will write $\kappa_p(A)$ if the norm involved is a matrix p-norm.

(a) Show that for any $A \in \mathbb{C}^{m\times n}$,

$$\kappa(A) \geq 1.$$

(b) Show that for any $A \in \mathbb{C}^{m\times n}$,

$$\kappa_2(A^*A) = \kappa_2(A)^2$$

but that in general

$$\kappa(A^*A) \neq \kappa(A)^2.$$

(c) Show that for nonsingular $A, B \in \mathbb{C}^{n\times n}$,

$$\kappa(AB) \leq \kappa(A)\kappa(B).$$

Is this true in general without the nonsingular condition?

(d) Let $Q \in \mathbb{C}^{m\times n}$ be a matrix with orthonormal columns. Show that

$$\kappa_2(Q) = 1.$$

Is this true if Q has orthonormal rows instead? Is this true with κ_1 or κ_∞ in place of κ_2?

(e) Let $R \in \mathbb{C}^{n\times n}$ be a nonsingular upper-triangular matrix. Show that

$$\kappa_\infty(R) \geq \frac{\max_{i=1,\dots,n}|r_{ii}|}{\min_{i=1,\dots,n}|r_{ii}|}.$$

(f) Let $A \in \mathbb{R}^{m\times n}$. Show that

$$\min_{X\in\mathbb{R}^{n\times m}} \|AX - I_m\|_F$$

has a unique solution when A has full column rank. In general, what is the minimum length solution, i.e. where $\|X\|_F$ is minimum?

(g) Let $\mathbf{b} = [b_1, \dots, b_n]^\top \in \mathbb{R}^n$ and $\mathbf{e} = [1, \dots, 1]^\top \in \mathbb{R}^n$. Solve

$$\min_{\beta\in\mathbb{R}} \|\mathbf{b} - \beta\mathbf{e}\|_p$$

for $p = 1, 2, \infty$. (*Hint*: The solutions $\beta_1, \beta_2, \beta_\infty$ are well-known notions in Statistics).