

STAT 309: MATHEMATICAL COMPUTATIONS I
FALL 2013
PROBLEM SET 3

1. 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 $p = 1, 2, \infty$. You do not need to prove your solutions but if you could, then that counts as a bonus. (*Hint*: The solutions $\beta_1, \beta_2, \beta_\infty$ are well-known notions in Statistics).

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

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

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

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

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

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 $M \in \mathbb{R}^{n \times n}$ and a vector $\mathbf{x} \in \mathbb{R}^n$, 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 $\mathbf{a}, \mathbf{b} \in \mathbb{R}^n$ where $\mathbf{a} \neq \mathbf{b}$ and $\|\mathbf{a}\|_2 = \|\mathbf{b}\|_2$. Find $\mathbf{u} \in \mathbb{R}^n$, $\mathbf{u} \neq \mathbf{0}$ 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 $\mathbf{v} \in \text{span}\{\mathbf{u}\}^\perp$ (cf. orthogonal complement in Homework 2) is an eigenvector of $H_{\mathbf{u}}$. What are the corresponding eigenvalues? What is $\dim(\text{span}\{\mathbf{u}\}^\perp)$?
- (g) Find the eigenvalue decomposition of $H_{\mathbf{u}}$, i.e., find an orthogonal matrix Q and a diagonal matrix Λ such that

$$H_{\mathbf{u}} = Q\Lambda Q^\top.$$

3. 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 a 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

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

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

- (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 $X_{22} = 0$.

4. 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

$$\min_{\mathbf{x} \in \mathbb{R}^n} \|\mathbf{A}\mathbf{x} - \mathbf{b}\|_2^2. \quad (4.1)$$

- (a) Show that \mathbf{x} is a solution to (4.1) if and only if \mathbf{x} is a solution to the *augmented system*

$$\begin{bmatrix} I & A \\ A^\top & 0 \end{bmatrix} \begin{bmatrix} \mathbf{r} \\ \mathbf{x} \end{bmatrix} = \begin{bmatrix} \mathbf{b} \\ \mathbf{0} \end{bmatrix}. \quad (4.2)$$

- (b) Show that the $(m+n) \times (m+n)$ matrix in (4.2) 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

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

and

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

(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.

5. 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

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

(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

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

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

6. Given a symmetric $A \in \mathbb{R}^{n \times n}$, $\mathbf{0} \neq \mathbf{x} \in \mathbb{R}^n$, and $\mathbf{b} \in \mathbb{R}^n$. Let

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

Consider the QR decomposition

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

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

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

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

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

7. In this exercise, we will implement and compare Gram-Schmidt and Householder QR. Your implementation should be tailored to the program you are using for efficiency (e.g. vectorize your code in Matlab/Octave/Scilab). Assume in the following that the input is a matrix $A \in \mathbb{R}^{m \times n}$ with $\text{rank}(A) = n \leq m$ and we want to find its full QR decomposition $A = QR$ where $Q \in O(m)$ and $R \in \mathbb{R}^{m \times n}$ is upper-triangular.
- Implement the (classical) Gram-Schmidt algorithm to obtain Q and R .
 - Implement the Householder QR algorithm to obtain Q and R . You should (i) store Q implicitly, taking advantage of the fact that it can be uniquely specified by a sequence of vectors of decreasing dimensions; (ii) choose α in your Householder matrices to have the opposite sign of x_1 to avoid cancellation in v_1 (cf. notations in lecture notes).
 - Implement an algorithm for forming the product $Q\mathbf{x}$ and another for forming the product $Q^T\mathbf{y}$ when Q is stored implicitly as in (b).
 - For increasing values of n , generate an upper triangular $R \in \mathbb{R}^{n \times n}$ and a $B \in \mathbb{R}^{n \times n}$, both with random standard normal entries. Use your program's built-in function for QR factorization to obtain a random¹ $Q \in O(n)$ from the QR factorization of B . Now form $A = QR$ and apply your algorithms in (a) and (b) to find the QR factors of A — let these be \widehat{Q} and \widehat{R} . Tabulate (using graphs with appropriate scales) the relative errors

$$\frac{\|R - \widehat{R}\|_F}{\|R\|_F}, \quad \|Q - \widehat{Q}\|_F, \quad \frac{\|A - \widehat{Q}\widehat{R}\|_F}{\|A\|_F},$$

for various values of n and for each method. Scale $Q, R, \widehat{Q}, \widehat{R}$ appropriately so that R and \widehat{R} have positive diagonal elements.

- Comment on the relative errors in \widehat{Q} and \widehat{R} (these are called forward errors) versus the relative error in $\widehat{Q}\widehat{R}$ (this is called backward error).
 - Comment on the relative error in $\widehat{Q}\widehat{R}$ computed with Gram-Schmidt versus that computed with Householder QR.
- (e) Generate a *Vandermonde matrix* and a vector,

$$A = \begin{bmatrix} 1 & \alpha_0 & \alpha_0^2 & \dots & \alpha_0^{n-1} \\ 1 & \alpha_1 & \alpha_1^2 & \dots & \alpha_1^{n-1} \\ 1 & \alpha_2 & \alpha_2^2 & \dots & \alpha_2^{n-1} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 1 & \alpha_{m-1} & \alpha_{m-1}^2 & \dots & \alpha_{m-1}^{n-1} \end{bmatrix} \in \mathbb{R}^{m \times n}, \quad \mathbf{b} = \begin{bmatrix} \exp(\sin 4\alpha_0) \\ \exp(\sin 4\alpha_1) \\ \exp(\sin 4\alpha_2) \\ \vdots \\ \exp(\sin 4\alpha_{m-1}) \end{bmatrix} \in \mathbb{R}^m,$$

where $\alpha_i = i/(m-1)$, $i = 0, 1, \dots, m-1$. This arises when we try to do polynomial fitting

$$e^{\sin 4x} \approx c_0 + c_1x + c_2x^2 + \dots + c_{n-1}x^{n-1}$$

over the interval $[0, 1]$ at discrete points $x = 0, \frac{1}{m-1}, \frac{2}{m-1}, \dots, \frac{m-2}{m-1}, 1$. For $n = 15$ and $m = 100$, solve the least squares problem $\min\|\mathbf{A}\mathbf{x} - \mathbf{b}\|_2$ and state your value of c_{14} using each of the following methods:

- Applying QR factorization to A .
- Applying QR factorization to the augmented matrix $[A, \mathbf{b}] \in \mathbb{R}^{m \times (n+1)}$.
- Solving the normal equations $A^T\mathbf{A}\mathbf{x} = A^T\mathbf{b}$.

For (i) and (ii), your code should show how the respective QR factors are used in obtaining a solution of the least squares problem. You are free to use your program's built-in functions (e.g. $\mathbf{A} \setminus \mathbf{b}$ in Matlab/Octave/Scilab) for solving linear systems but for other things, use what you have implemented in (a), (b), (c). The true value of c_{14} is 2006.787453080206... Comment on the accuracy of each method and algorithm.

¹This is usually how one would generate a random orthogonal matrix.