KTH ROYAL INSTITUTE
OF TECHNOLOGY

Lecture 3: Outline

- Ch. 2: Unitary equiv, QR factorization, Schur's thm, Cayley-H., Normal matrices, Spectral thm, Singular value decomp.
- Ch. 3: Canonical forms: Jordan/Matrix factorizations

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Unitary matrices

- A set of vectors $\{x_i\} \in \mathbf{C}^n$ are called
  - **orthogonal** if $x_i^* x_j = 0, \ \forall\, i \neq j$ and
  - **orthonormal** if they are orthogonal and $x_i^* x_i = 1, \ \forall i$.
- A matrix $U \in M_n$ is **unitary** if $U^* U = I$.
- A matrix $U \in M_n(\mathbf{R})$ is **real orthogonal** if $U^T U = I$.
- (A matrix $U \in M_n$ is **orthogonal** if $UU^T = I$.)
- If U, V are unitary then UV is unitary.
  - Unitary matrices form a group under multiplication.

Unitary matrices cont'd

The following are equiv.

1. U is unitary
2. U is nonsingular and $U^{-1} = U^*$
3. $UU^* = I$
4. U^* is unitary
5. the columns of U are orthonormal
6. the rows of U are orthonormal
7. for all $x \in \mathbf{C}^n$, the Euclidean length of $y = Ux$ equals that of x.

Def: A linear transformation $T : \mathbf{C}^n \to \mathbf{C}^m$ is a **Euclidean isometry** if $x^*x = (Tx)^*(Tx)$ for all $x \in \mathbf{C}^n$

Unitary U is an Euclidean isometry.

Euclidean isometry and Parseval's Theorem

1. Let F_N be the FFT (Fast Fourier Transform matrix) of dimension $N \times N$, i. e,

$$F_N(m,n) = \frac{1}{\sqrt{N}} e^{\frac{-2\pi(m-1)(n-1)}{N}}$$

2. F_N is a unitary matrix.

3. Let $y = F_N x$ i.e, y is the N point FFT of x.
   3.1 Length of x = Length of y

   3.2 $\sum_{j=1}^{N} |x(j)|^2 = \sum_{j=1}^{N} |y(j)|^2$: This is energy conservation or Parseval's Theorem in DSP.

Unitary equivalence

Def: A matrix $B \in M_n$ is **unitarily equivalent (or similar)** to $A \in M_n$ if $B = U^* A U$ for some unitary matrix U.

Compare:

(i) $A \to S^{-1}AS$: similarity (Ch 1,3)
(ii) $A \to S^*AS$: *congruence (Ch 4)
(iii) $A \to S^*AS$ with S unitary : unitary similarity (Ch 2)

Theorem: If A and B are unitarily equivalent then

$$\|A\|_F^2 \triangleq \sum_{i,j} |a_{ij}|^2 = \sum_{i,j} |b_{ij}|^2 = \|B\|_F^2$$

Unitary matrices and Plane Rotations : 2-D case

- Consider rotating the $2-D$ Euclidean plane counter-clockwise by an angle θ.
- Resulting coordinates,

$$\begin{cases} x' = x\cos\theta - y\sin\theta \\ y' = x\sin\theta + y\cos\theta \end{cases} \iff \begin{bmatrix} x' \\ y' \end{bmatrix} = \begin{bmatrix} \cos\theta & -\sin\theta \\ \sin\theta & \cos\theta \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix}$$

- Note that $U = \begin{bmatrix} \cos\theta & -\sin\theta \\ \sin\theta & \cos\theta \end{bmatrix}$ is unitary.

Plane Rotations : General Case

$$U(\theta,2,4) = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & \cos(\theta) & 0 & -\sin(\theta) \\ 0 & 0 & 1 & 0 \\ 0 & \sin(\theta) & 0 & \cos(\theta) \end{bmatrix}$$

- $U(\theta,2,4)$ rotates the *second* and *fourth* axes in $\mathbf{R}^4$ counter clock-wise by θ.
- The other axes are not changed.
- Left multiplication by $U(\theta,2,4)$ affects only rows 2 and 4.
- Note that $U(\theta,2,4)$ is unitary.
- Such $U(\theta,m,n)$ are called Givens rotations.

Product of Givens rotations

- $U = U(\theta_1, 1, 3)U(\theta_2, 2, 4)$ rotates
  - *second* and *fourth* axes in $\mathbf{R}^4$ counter clock-wise by θ_2.
  - *first* and *third* axes in $\mathbf{R}^4$ counter clock-wise by θ_1.
- U is unitary $\Rightarrow$ product of Givens rotations is unitary.
- Such matrices are used in Least-Squares and eigenvalue computations.

Special Unitary matrices: Householder matrices

Let $w \in \mathbf{C}^n$ be a normalized ($w^*w = 1$) vector and define

$$U_w = I - 2ww^*$$

Properties:

1. U_w is unitary and Hermitian.
2. $U_w x = x, \forall\ x \perp w$.
3. $U_w w = -w$
4. There is a Householder matrix such that

$$y = U_w x$$

for any given **real** vectors x and y of the same length.

QR-factorization

Thm: If $A \in M_{n,m}$ then

$$A = QR$$

- $Q \in M_n$ is unitary, $R \in M_{n,m}$ is upper triangular with nonnegative diagonal elements.
- If A is real, Q and R can be taken real.
- Can be described as Gram Schmidt orthogonalization combined with book keeping.
- Better algorithm: Series of Householder transformations.
- Useful in Least squares solutions, eigenvalue computations etc.

Alternatives for Tall Matrix, $QR = A \in M_{n,m}$, $n > m$

"Full size" QR:

$$\underbrace{\begin{bmatrix} * & * & * & * \\ * & * & * & * \\ * & * & * & * \\ * & * & * & * \end{bmatrix}}_{Q} \underbrace{\begin{bmatrix} * & * \\ 0 & * \\ 0 & 0 \\ 0 & 0 \end{bmatrix}}_{R} = \underbrace{\begin{bmatrix} * & * \\ * & * \\ * & * \\ * & * \end{bmatrix}}_{A}$$

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"Economy size" QR:

$$\underbrace{\begin{bmatrix} * & * \\ * & * \\ * & * \\ * & * \end{bmatrix}}_{\tilde{Q}} \underbrace{\begin{bmatrix} * & * \\ 0 & * \end{bmatrix}}_{\tilde{R}} = \underbrace{\begin{bmatrix} * & * \\ * & * \\ * & * \\ * & * \end{bmatrix}}_{A}$$

Note: $\tilde{Q}$ has orthonormal columns: $\tilde{Q}^* \tilde{Q} = I_n$

Schur's unitary triangularization thm

Theorem:

Given $A \in M_n$ with eigenvalues $\lambda_1, \ldots, \lambda_n$, there is a unitary matrix $U \in M_n$ such that

$$U^* A U = T = [t_{ij}]$$

is upper triangular with $t_{ii} = \lambda_i$ $(i = 1, \ldots, n)$ in any prescribed order. If $A \in M_n(\mathbf{R})$ and all λ_i are real, U may be chosen real and orthogonal.

Shur, cont.

Unitary similarity: Any matrix in M_n is unitarily similar to an upper (or lower) triangular matrix. Note that $A = UTU^*$.

Uniqueness:

1. Neither U nor T is unique.
2. Eigenvalues can appear in any order
3. Two triangular matrices can be unitarily similar

Implications:

1. $\mathrm{tr} A = \sum_j \lambda_j(A)$
2. $\det A = \prod_j \lambda_j(A)$
3. Cayley-Hamilton theorem.
4. ...

Schur: The general real case

Given $A \in M_n(\mathbf{R})$, there is a real orthogonal matrix $Q \in M_n(\mathbf{R})$ such that

$$Q^T A Q = \begin{bmatrix} A_1 & * & \dots & * \\ 0 & A_2 & & \\ \vdots & & \ddots & \vdots \\ 0 & \dots & 0 & A_k \end{bmatrix} \in M_n(\mathbf{R})$$

where A_i $(i = 1, \dots, k)$ are real scalars or 2 by 2 blocks with a non-real pair of complex conjugate eigenvalues.

Cayley-Hamilton theorem

Let $p_A(t) = \det(tI - A)$ be the characteristic polynomial of $A \in M_n$. Then

$$p_A(A) = 0$$

Consequences:

- $A^{n+k} = q_k(A)$ $(k \geq 0)$ for some polynomials $q_k(t)$ of degrees $\leq n-1$.
- If A is nonsingular: $A^{-1} = q(A)$ for some polynomial $q(t)$ of degree $\leq n-1$.

Important: Note $p_A(C)$ is a matrix valued function.

Normal matrices

Def: A matrix $A \in M_n$ is **normal** if $A^*A = AA^*$.

Examples:

All unitary matrices are normal.

All Hermitian matrices are normal.

Def: $A \in M_n$ is **unitarily diagonalizable** if A is unitarily equivalent to a diagonal matrix.

Facts for normal matrices

The following are equivalent:

1. A is normal
2. A is **unitarily diagonalizable**
3. $\|A\|_F^2 \triangleq \sum_{i,j} |a_{ij}|^2 = \sum_{i=1}^{n} |\lambda_i|^2$
4. there is an orthonormal set of n eigenvectors of A

The equivalence of 1 and 2 is called "the *Spectral Theorem for Normal matrices*."

Important special case: Hermitian (sym) matrices

Spectral theorem for Hermitian matrices:
If $A \in M_n$ is Hermitian, then,

- all eigenvalues are real
- A is unitarily diagonalizable.
- $A = \sum_{k=1}^{n} \lambda_k e_k e_k^* = E \Lambda E^*$

If $A \in M_n(\mathbf{R})$ is symmetric, then A is real orthogonally diagonalizable.

SVD: Singular Value Decomposition

Theorem: Any $A \in M_{m,n}$ can be decomposed as $A = V \Sigma W^*$

- $V \in M_m$: Unitary with columns being eigenvectors of AA^*.
- $W \in M_n$: Unitary with columns being eigenvectors of A^*A.
- $\Sigma = [\sigma_{ij}] \in M_{m,n}$ has $\sigma_{ij} = 0, \ \forall \ i \neq j$

Suppose $\text{rank}(A) = k$ and $q = \min\{m, n\}$, then

- $\sigma_{11} \geq \cdots \geq \sigma_{kk} > \sigma_{k+1,k+1} = \cdots = \sigma_{qq} = 0$
- $\sigma_{ii} \equiv \sigma_i$ square roots of non-zero eigenvalues of AA^* (or A^*A)
- Unique : σ_i, Non-unique : V, W

Canonical forms

- An equivalence relation partitions the domain.
- Simple to study equivalence if two objects in an equivalence class can be related to one *representative* object.
- Requirements of the *representatives*
  - Belong to the equivalence class.
  - One per class.
- Set of such *representatives* is a *Canonical form*
- We are interested in a canonical form for equivalence relation defined by similarity.

Canonical forms: Jordan form

Every equivalence class under similarity contains essentially only one, so called, Jordan matrix:

$$J = \begin{bmatrix} J_{n_1}(\lambda_1) & & 0 \\ & \ddots & \\ 0 & & J_{n_k}(\lambda_k) \end{bmatrix}$$

where each block $J_k(\lambda) \in M_k$ has the structure

$$J_k(\lambda) = \begin{bmatrix} \lambda & 1 & 0 & \dots & 0 \\ 0 & \lambda & 1 & & \\ \vdots & & \ddots & \ddots & \vdots \\ 0 & & & \lambda & 1 \\ 0 & & & & \lambda \end{bmatrix}$$

The Jordan form theorem

Note that the orders n_i or λ_i are generally not distinct.

Theorem: For a given matrix $A \in M_n$, there is a nonsingular matrix $S \in M_n$ such that $A = SJS^{-1}$ and $\sum_i n_i = n$. The Jordan matrix is unique up to permutations of the Jordan blocks.

The Jordan form may be numerically unstable to compute but it is of major theoretical interest.

Jordan form cont'd

- The number k of Jordan blocks is the number of linearly independent eigenvectors. (Each block is associated with an eigenvector from the standard basis.)
- J is diagonalizable iff $k = n$.
- The number of blocks corresponding to the same eigenvalue is the geometric multiplicity of that eigenvalue.
- The sum of the orders (dimensions) of all blocks corresponding to the same eigenvalue equals the algebraic multiplicity of that eigenvalue.

Applications of the Jordan form

- **Linear systems:** $\dot{x}(t) = Ax(t); \quad x(0) = x_0$ The solution may be "easily" obtained by changing state variables to the Jordan form.

- **Convergent matrices:** If all elements of A^m tend to zero as $m \to \infty$, then A is a **convergent matrix**.

  Fact: A is convergent iff $\rho(A) < 1$ (that is, iff $|\lambda_i| < 1, \ \forall i$). This may be proved, e.g., by using the Jordan canonical form.

- Excellent (counter)examples in theoretical derivations.
- ...

Triangular factorizations

Linear systems of equations are easy to solve if we can factorize the system matrix as $A = LU$ where L (U) is lower (upper) triangular.

Theorem: If $A \in M_n$, then there exist permutation matrices $P, Q \in M_n$ such that

$$A = PLUQ$$

(in some cases we can take $Q = I$ and/or $P = I$). Can be obtained using Gauss elimination with row and/or column pivoting.

When to use what?

	Theoretical derivations	Practical implem.
Schur triangularization	☺	☹
QR factorization	☺	☺
Spectral dec.	☺	☺(?)
SVD	☺	☺
Jordan form	☺	☹!!