Numerical Analysis / Scientific Computing
CS450

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Spring 2019
Outline

Introduction to Scientific Computing
  Notes
  Notes (unfilled, with empty boxes)
  About the Class
  Errors, Conditioning, Accuracy, Stability
  Floating Point

Systems of Linear Equations

Linear Least Squares

Eigenvalue Problems

Nonlinear Equations

Optimization

Interpolation

Numerical Integration and Differentiation

Initial Value Problems for ODEs

Boundary Value Problems for ODEs

Partial Differential Equations and Sparse Linear Algebra

Fast Fourier Transform

Additional Topics
What’s the point of this class?

'Scientific Computing' describes a family of approaches to obtain approximate solutions to problems once they’ve been stated mathematically.

Name some applications:
What do we study, and how?

Problems with real numbers (i.e. *continuous* problems)

What’s the general approach?
What makes for *good* numerics?

How good of an answer can we expect to our problem?

*How fast* can we expect the computation to complete?
Implementation concerns

How do numerical methods *get implemented*?
Class web page


- Assignments
  - HW0!
  - Pre-lecture quizzes
  - In-lecture interactive content (bring computer or phone if possible)
- Textbook
- Exams
- Class outline (with links to notes/demos/activities/quizzes)
- Virtual Machine Image
- Piazza
- Policies
- Video
- Inclusivity Statement
Programming Language: Python/numpy

- Reasonably readable
- Reasonably beginner-friendly
- Mainstream (top 5 in ‘TIOBE Index’)
- Free, open-source
- Great tools and libraries (not just) for scientific computing
- Python 2/3? 3!
- `numpy`: Provides an array datatype
  Will use this and `matplotlib` all the time.
- See class web page for learning materials

**Demo:** Sum the squares of the integers from 0 to 100. First without `numpy`, then with `numpy`. 
Supplementary Material

- Numpy (from the SciPy Lectures)
- 100 Numpy Exercises
- Dive into Python3
Sources for these Notes

- [CS 450 Notes by Edgar Solomonik](#)
- Various bits of prior material by Luke Olson
Open Source <3

These notes (and the accompanying demos) are open-source!

Bug reports and pull requests welcome:
https://github.com/inducer/numerics-notes

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What problems *can* we study in the first place?

To be able to compute a solution (through a process that introduces errors), the problem…

If it satisfies these criteria, the problem is called *well-posed*. Otherwise, *ill-posed*. 
Dependency on Inputs

We excluded discontinuous problems—because we don’t stand much chance for those.

...what if the problem’s input dependency is just close to discontinuous?
Approximation

When does approximation happen?

**Demo:** Truncation vs Rounding
Example: Surface Area of the Earth

Compute the surface area of the earth. What parts of your computation are approximate?
How do we measure error?

**Idea:** Consider all error as being *added onto* the result.
Recap: Norms

What’s a norm?

Define *norm*.
Examples of norms?

**Demo:** Vector Norms
Norms: Which one?

Does the choice of norm really matter much?
Norms and Errors

If we’re computing a vector result, the error is a vector. That’s not a very useful answer to ‘how big is the error’. What can we do?
Forward/Backward Error

Suppose want to compute $y = f(x)$, but approximate $\hat{y} = \hat{f}(x)$.

What are the forward error and the backward error?
Forward/Backward Error: Example

Suppose you wanted $y = \sqrt{2}$ and got $\hat{y} = 1.4$. What’s the (magnitude of) the forward error?
Suppose you wanted $y = \sqrt{2}$ and got $\hat{y} = 1.4$. What’s the (magnitude of) the backward error?
Forward/Backward Error: Observations

What do you observe about the relative magnitude of the relative errors?
Sensitivity and Conditioning

What can we say about amplification of error?
Example: Condition Number of Evaluating a Function

\[ y = f(x) \]. Assume \( f \) differentiable.

**Demo:** Conditioning of Evaluating \( \tan \)
Stability and Accuracy

Previously: Considered *problems* or *questions*.
Next: Considered *methods*, i.e. computational approaches to find solutions.
When is a method *accurate*?

When is a method *stable*?
Getting into Trouble with Accuracy and Stability

How can I produce inaccurate results?
In-Class Activity: Forward/Backward Error
Wanted: Real Numbers... in a computer

Computers can represent integers, using bits:

$$23 = 1 \cdot 2^4 + 0 \cdot 2^3 + 1 \cdot 2^2 + 1 \cdot 2^1 + 1 \cdot 2^0 = (10111)_2$$

How would we represent fractions?
Fixed-Point Numbers

Suppose we use units of 64 bits, with 32 bits for exponents $\geq 0$ and 32 bits for exponents $< 0$. What numbers can we represent?

How many ‘digits’ of relative accuracy (think relative rounding error) are available for the smallest vs. the largest number?
Floating Point Numbers

Convert $13 = (1101)_2$ into floating point representation.

What pieces do you need to store an FP number?
Previously: Consider mathematical view of FP.
Next: Consider implementation of FP in hardware.
Do you notice a source of inefficiency in our number representation?
Unrepresentable numbers?

Can you think of a somewhat central number that we cannot represent as

\[ x = (1.\underline{\ _ \ _ \ _ \ _ \ _ \ _ \ _ \ _}2) \cdot 2^{-p}? \]

**Demo:** Picking apart a floating point number
Subnormal Numbers

What is the smallest representable number in an FP system with 4 stored bits in the significand and an exponent range of $[-7, 7]$?
Subnormal Numbers II

What is the smallest representable number in an FP system with 4 stored bits in the significand and an exponent range of $[-7, 7]$? (Attempt 2)

Why learn about subnormals?
Underflow

- FP systems without subnormals will *underflow* (return 0) as soon as the exponent range is exhausted.
- This smallest representable *normal* number is called the *underflow level*, or *UFL*.
- Beyond the underflow level, subnormals provide for *gradual underflow* by ‘keeping going’ as long as there are bits in the significand, but it is important to note that subnormals don’t have as many accurate digits as normal numbers.
- Analogously (but much more simply—no ‘supernormals’): the overflow level, *OFL*. 
Rounding Modes

How is rounding performed? (Imagine trying to represent $\pi$.)

$\left(\begin{array}{c} 1.1101010 \\ 1 \end{array}\right)_2$

What is done in case of a tie? $0.5 = (0.1)_2$ (“Nearest”?)

Demo: Density of Floating Point Numbers
Demo: Floating Point vs Program Logic
Smallest Numbers Above . . .

- What is smallest FP number > 1? Assume 4 bits in the significand.

What’s the smallest FP number > 1024 in that same system?

Can we give that number a name?
Unit Roundoff

Unit roundoff or machine precision or machine epsilon or $\varepsilon_{\text{mach}}$ is the smallest number such that

$$\text{float}(1 + \varepsilon) > 1.$$ 

- Assuming round-to-nearest, in the above system, $\varepsilon_{\text{mach}} = (0.00001)_2$. 
- Note the extra zero. 
- Another, related, quantity is ULP, or unit in the last place. 
  ($\varepsilon_{\text{mach}} = 0.5$ ULP)
What does this say about the relative error incurred in floating point calculations?
FP: Machine Epsilon

What’s that same number for double-precision floating point? (52 bits in the significand)

**Demo:** Floating Point and the Harmonic Series
In-Class Activity: Floating Point

**In-class activity:** Floating Point
Implementing Arithmetic

How is floating point addition implemented? Consider adding $a = (1.101)_2 \cdot 2^1$ and $b = (1.001)_2 \cdot 2^{-1}$ in a system with three bits in the significand.
Problems with FP Addition

What happens if you subtract two numbers of very similar magnitude? As an example, consider $a = (1.1011)_2 \cdot 2^0$ and $b = (1.1010)_2 \cdot 2^0$.

**Demo:** Catastrophic Cancellation
Supplementary Material

- Josh Haberman, *Floating Point Demystified, Part 1*
- David Goldberg, *What every computer programmer should know about floating point*
Outline

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**Systems of Linear Equations**
- Theory: Conditioning
- Methods to Solve Systems

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Additional Topics
Solving a Linear System

Given:
- $m \times n$ matrix $A$
- $m$-vector $b$

What are we looking for here, and when are we allowed to ask the question?

Next: Want to talk about conditioning of this operation. Need to...
Matrix Norms

What norms would we apply to matrices?
Matrix Norm Properties

What is $\|A\|_1$? $\|A\|_\infty$?

How do matrix and vector norms relate for $n \times 1$ matrices?

**Demo:** Matrix norms
Properties of Matrix Norms

Matrix norms inherit the vector norm properties:

▶ $\|A\| > 0 \iff A \neq 0$.
▶ $\|\gamma A\| = |\gamma| \|A\|$ for all scalars $\gamma$.
▶ Obeys triangle inequality $\|A + B\| \leq \|A\| + \|B\|$

But also some more properties that stem from our definition:
Conditioning

What is the condition number of solving a linear system $Ax = b$?
Conditioning of Linear Systems: Observations

Showed $\kappa(\text{Solve } Ax = b) \leq \|A^{-1}\| \|A\|$.
I.e. found an upper bound on the condition number. With a little bit of fiddling, it’s not too hard to find examples that achieve this bound, i.e. that it is sharp.

So we’ve found the condition number of linear system solving, also called the condition number of the matrix $A$:

$$\text{cond}(A) = \kappa(A) = \|A\| \|A^{-1}\|.$$
Conditioning of Linear Systems: More properties

- $\text{cond}$ is relative to a given norm. So, to be precise, use $\text{cond}_2$ or $\text{cond}_\infty$.

- If $A^{-1}$ does not exist: $\text{cond}(A) = \infty$ by convention.

What is $\kappa(A^{-1})$?

What is the condition number of matrix-vector multiplication?

**Demo:** Condition number visualized
**Demo:** Conditioning of 2x2 Matrices
What is the residual vector of solving the linear system

\[ \mathbf{b} = A\mathbf{x} \]
Residual and Error: Relationship

How do the (norms of the) residual vector $r$ and the error $\Delta x = x - \hat{x}$ relate to one another?
Changing the Matrix

So far, all our discussion was based on changing the right-hand side, i.e.

$$Ax = b \rightarrow A\hat{x} = \hat{b}.$$ 

The matrix consists of FP numbers, too—it, too, is approximate. I.e.

$$Ax = b \rightarrow \hat{A}\hat{x} = b.$$ 

What can we say about the error now?
Changing Condition Numbers

Once we have a matrix $A$ in a linear system $Ax = b$, are we stuck with its condition number? Or could we improve it?

What is this called as a general concept?
In-Class Activity: Matrix Norms and Conditioning

**In-class activity:** Matrix Norms and Conditioning
Solving Systems: Triangular matrices

Solve

\[
\begin{bmatrix}
  a_{11} & a_{12} & a_{13} & a_{14} \\
  a_{22} & a_{23} & a_{24} \\
  a_{33} & a_{34} \\
  a_{44}
\end{bmatrix}
\begin{bmatrix}
  x \\
  y \\
  z \\
  w
\end{bmatrix}
= 
\begin{bmatrix}
  b_1 \\
  b_2 \\
  b_3 \\
  b_4
\end{bmatrix}.
\]

**Demo:** Coding back-substitution

What about non-triangular matrices?
Gaussian Elimination

**Demo: Vanilla Gaussian Elimination**

What do we get by doing Gaussian Elimination?

How is that different from being upper triangular?

What if we do not just eliminate downward but also upward?
Elimination Matrices

What does this matrix do?

\[
\begin{bmatrix}
1 & 1 \\
-\frac{1}{2} & 1 \\
& & 1
\end{bmatrix}
\begin{bmatrix}
* & * & * & * & * \\
* & * & * & * & * \\
* & * & * & * & * \\
* & * & * & * & * \\
* & * & * & * & *
\end{bmatrix}
\]
About Elimination Matrices

Are elimination matrices invertible?
More on Elimination Matrices

**Demo:** Elimination matrices I

**Idea:** With enough elimination matrices, we should be able to get a matrix into row echelon form.

So what do we get from many combined elimination matrices like that?

**Demo:** Elimination Matrices II
Summary on Elimination Matrices

- El. matrices with off-diagonal entries in a single column just “merge” when multiplied by one another.
- El. matrices with off-diagonal entries in different columns merge when we multiply (left-column) * (right-column) but not the other way around.
- Inverse: Flip sign below diagonal
Can build a *factorization* from elimination matrices. How?
Solving $Ax = b$

Does LU help solve $Ax = b$?

**Demo:** LU factorization
LU: Failure Cases?

Is LU/Gaussian Elimination bulletproof?
Saving the LU Factorization

What can be done to get something \textit{like} an LU factorization?
Recap: Permutation Matrices

How do we capture ‘row switches’ in a factorization?

\[
\begin{bmatrix}
1 & 1 \\
1 & 1 \\
\end{bmatrix}
\begin{bmatrix}
B & B & B & B \\
C & C & C & C \\
D & D & D & D \\
\end{bmatrix}
= 
\begin{bmatrix}
C & C & C & C \\
B & B & B & B \\
D & D & D & D \\
\end{bmatrix}.
\]

\(P\) is called a permutation matrix.

Q: What’s \(P^{-1}\)?
Fixing nonexistence of LU

What does LU with permutations process look like?

Demo: LU with Partial Pivoting (Part I)
What about the $L$ in LU?

Sort out what LU with pivoting looks like. Have: $M_3 P_3 M_2 P_2 M_1 P_1 A = U$.

**Demo:** LU with Partial Pivoting (Part II)
Computational Cost

What is the computational cost of multiplying two $n \times n$ matrices?

What is the computational cost of carrying out LU factorization on an $n \times n$ matrix?

Demo: Complexity of Mat-Mat multiplication and LU
More cost concerns

What’s the cost of solving $Ax = b$?

What’s the cost of solving $Ax = b_1, b_2, \ldots, b_n$?

What’s the cost of finding $A^{-1}$?
Cost: Worrying about the Constant, BLAS

$O(n^3)$ really means

$$\alpha \cdot n^3 + \beta \cdot n^2 + \gamma \cdot n + \delta.$$  

All the non-leading and constants terms swept under the rug. But: at least the leading constant ultimately matters.

Shrinking the constant: surprisingly hard (even for 'just' matmul)

Idea: Rely on library implementation: BLAS (Fortran)

Level 1  \[ z = \alpha x + y \] vector-vector operations \[ O(n) \]

?axpy

Level 2  \[ z = Ax + y \] matrix-vector operations \[ O(n^2) \]

?gemv

Level 3  \[ C = AB + \beta C \] matrix-matrix operations \[ O(n^3) \]

?gemm, ?trsm

Show (using perf): numpy matmul calls BLAS dgemm
LAPACK: Implements ‘higher-end’ things (such as LU) using BLAS
Special matrix formats can also help save const significantly, e.g.
▶ banded
▶ sparse
▶ symmetric
▶ triangular

Sample routine names:
▶ dgesvd, zgesdd
▶ dgetrf, dgetrs
LU on Blocks: The Schur Complement

Given a matrix

\[
\begin{bmatrix}
A & B \\
C & D
\end{bmatrix},
\]

can we do ‘block LU’ to get a block triangular matrix?
LU: Special cases

What happens if we feed a non-invertible matrix to LU?

What happens if we feed LU an $m \times n$ non-square matrices?
Round-off Error in LU

Consider factorization of $\begin{bmatrix} \epsilon & 1 \\ 1 & 1 \end{bmatrix}$ where $\epsilon < \epsilon_{\text{mach}}$:

- **Without pivoting:** $L = \begin{bmatrix} 1 & 0 \\ \frac{1}{\epsilon} & 1 \end{bmatrix}$, $U = \begin{bmatrix} \epsilon & 1 \\ 0 & 1 - \frac{1}{\epsilon} \end{bmatrix}$

- **Rounding:** $\text{fl}(U)) = \begin{bmatrix} \epsilon & 1 \\ 0 & -\frac{1}{\epsilon} \end{bmatrix}$

- **This leads to** $L \text{fl}(U)) = \begin{bmatrix} \epsilon & 1 \\ 1 & 0 \end{bmatrix}$, a backward error of $\begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix}$

Permuting the rows of $A$ in partial pivoting gives $PA = \begin{bmatrix} 1 & 1 \\ \epsilon & 1 \end{bmatrix}$

- **We now compute** $L = \begin{bmatrix} 1 & 0 \\ \epsilon & 1 \end{bmatrix}$, $U = \begin{bmatrix} 1 & 1 \\ 0 & 1 - \epsilon \end{bmatrix}$, so $\text{fl}(U) = \begin{bmatrix} 1 & 1 \\ 0 & 1 \end{bmatrix}$

- **This leads to** $L \text{fl}(U) = \begin{bmatrix} 1 & 1 \\ \epsilon & 1 + \epsilon \end{bmatrix}$, a backward error of $\begin{bmatrix} 0 & 0 \\ 0 & \epsilon \end{bmatrix}$. 
Changing matrices

Seen: LU cheap to re-solve if RHS changes. (Able to keep the expensive bit, the LU factorization) What if the matrix changes?

**Demo:** Sherman-Morrison
In-Class Activity: LU

**In-class activity:** LU and Cost
Outline

Introduction to Scientific Computing

Systems of Linear Equations

**Linear Least Squares**
- Introduction
- Sensitivity and Conditioning
- Solving Least Squares

Eigenvalue Problems

Nonlinear Equations

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Additional Topics
What about non-square systems?

Specifically, what about linear systems with ‘tall and skinny’ matrices? (A: $m \times n$ with $m > n$) (aka *overdetermined* linear systems)

Specifically, any hope that we will solve those exactly?
Example: Data Fitting

Have data: \((x_i, y_i)\) and model:

\[ y(x) = \alpha + \beta x + \gamma x^2 \]

Find data that (best) fit model!
Data Fitting Continued
Rewriting Data Fitting

Rewrite in matrix form.
Least Squares: The Problem In Matrix Form

\[ \| Ax - b \|_2^2 \rightarrow \text{min!} \]

is cumbersome to write.
Invent new notation, defined to be equivalent:

\[ Ax \approx b \]

NOTE:

▷ Data Fitting is one example where LSQ problems arise.
▷ Many other application lead to \( Ax \approx b \), with different matrices.
Data Fitting: Nonlinearity

Give an example of a nonlinear data fitting problem.

\[ \left| \exp(\alpha) + \beta x_1 + \gamma x_1^2 - y_1 \right|^2 + \cdots + \left| \exp(\alpha) + \beta x_n + \gamma x_n^2 - y_n \right|^2 \rightarrow \min! \]

But that would be easy to remedy: Do linear least squares with \( \exp(\alpha) \) as the unknown. More difficult:

\[ \left| \alpha + \exp(\beta x_1 + \gamma x_1^2) - y_1 \right|^2 + \cdots + \left| \alpha + \exp(\beta x_n + \gamma x_n^2) - y_n \right|^2 \rightarrow \min! \]

**Demo:** Interactive Polynomial Fit
Properties of Least-Squares

Consider LSQ problem $Ax \approx b$ and its associated objective function

$$\varphi(x) = \|b - Ax\|_2^2.$$ Does this always have a solution?

Is it always unique?

Examine the objective function, find its minimum.
Least squares: Demos

**Demo:** Polynomial fitting with the normal equations

What’s the shape of $A^T A$?

**Demo:** Issues with the normal equations
Least Squares, Viewed Geometrically

Why is $r \perp \text{span}(A)$ a good thing to require?
Phrase the Pythagoras observation as an equation.

Write that with an orthogonal projection matrix $P$. 
About Orthogonal Projectors

What is a projector?

What is an orthogonal projector?

How do I make one projecting onto $\text{span}\{q_1, q_2, \ldots, q_\ell\}$ for orthogonal $q_i$?
Least Squares and Orthogonal Projection

Check that \( P = A(A^T A)^{-1} A^T \) is an orthogonal projector onto \( \text{colspan}(A) \).

What assumptions do we need to define the \( P \) from the last question?
Pseudoinverse

What is the pseudoinverse of $A$?

What can we say about the condition number in the case of a tall-and-skinny, full-rank matrix?

What does all this have to do with solving least squares problems?
In-Class Activity: Least Squares

In-class activity: Least Squares
Sensitivity and Conditioning of Least Squares

What values of $\theta$ are bad?
Any comments regarding dependencies?

What about changes in the matrix?
Recap: Orthogonal Matrices

What’s an *orthogonal (=orthonormal) matrix*?

One that satisfies \( Q^T Q = I \) and \( QQ^T = I \).

How do orthogonal matrices interact with the 2-norm?

\[
\|Qv\|_2^2 = (Qv)^T(Qv) = v^T Q^T Qv = v^T v = \|v\|_2^2.
\]
Transforming Least Squares to Upper Triangular

Suppose we have $A = QR$, with $Q$ square and orthogonal, and $R$ upper triangular. This is called a QR factorization. How do we transform the least squares problem $Ax \approx b$ to one with an upper triangular matrix?
Simpler Problems: Triangular

What do we win from transforming a least-squares system to upper triangular form?

How would we minimize the residual norm?
Computing QR

- Gram-Schmidt
- Householder Reflectors
- Givens Rotations

**Demo:** Gram-Schmidt–The Movie
**Demo:** Gram-Schmidt and Modified Gram-Schmidt
**Demo:** Keeping track of coefficients in Gram-Schmidt

Seen: Even modified Gram-Schmidt still unsatisfactory in finite precision arithmetic because of roundoff.

**NOTE:** Textbook makes further modification to ‘modified’ Gram-Schmidt:

- Orthogonalize *subsequent* rather than *preceding* vectors.
- Numerically: no difference, but sometimes algorithmically helpful.
Economical/Reduced QR

Is QR with square $Q$ for $A \in \mathbb{R}^{m \times n}$ with $m > n$ efficient?
In-Class Activity: QR

In-class activity: QR
Householder Transformations

Find an orthogonal matrix $Q$ to zero out the lower part of a vector $a$. 
Householder Reflectors: Properties

Seen from picture (and easy to see with algebra):

\[ Ha = \pm \|a\|_2 e_1. \]

Remarks:

- Q: What if we want to zero out only the \(i + 1\)th through \(n\)th entry?
  A: Use \(e_i\) above.

- A product \(H_n \cdots H_1 A = R\) of Householders makes it easy (and quite efficient!) to build a QR factorization.

- It turns out \(v' = a + \|a\|_2 e_1\) works out, too—just pick whichever one causes less cancellation.

- \(H\) is symmetric

- \(H\) is orthogonal

**Demo:** 3x3 Householder demo
Givens Rotations

If reflections work, can we make rotations work, too?

Demo: 3x3 Givens demo
Rank-Deficient Matrices and QR

What happens with QR for rank-deficient matrices?
What happens with Least Squares for rank-deficient matrices?

\[ Ax \approx b \]

- QR still finds a solution with minimal residual.
- By QR it’s easy to see that least squares with a short-and-fat matrix is equivalent to a rank-deficient one.
- But: No longer unique. \( x + n \) for \( n \in N(A) \) has the same residual.
- In other words: Have more freedom
- Or: Can demand another condition, for example:
  - Minimize \( \| b - Ax \|_2^2 \), and
  - minimize \( \| x \|_2^2 \), simultaneously.
  Unfortunately, QR does not help much with that → Need better tool.
Singular Value Decomposition (SVD)

What is the *Singular Value Decomposition* of an $m \times n$ matrix?
SVD: What’s this thing good for? (I)
SVD: What’s this thing good for? (II)

- Low-rank Approximation

Theorem (Eckart-Young-Mirsky)

If $k < r = \text{rank}(A)$ and

$$A_k = \sum_{i=1}^{k} \sigma_i u_i v_i^T,$$

then

$$\min_{\text{rank}(B)=k} \|A - B\|_2 = \|A - A_k\|_2 = \sigma_{k+1}.$$
The minimum norm solution to $Ax \approx b$:  

---
SVD: Minimum-Norm, Pseudoinverse

\[ y = \Sigma^+ U^T b \] is the minimum norm-solution to \( \Sigma y \approx U^T b \).

Observe \( \|x\|_2 = \|y\|_2 \).

\[ x = V \Sigma^+ U^T b \]

solves the minimum-norm least-squares problem.

Define \( A^+ = V \Sigma^+ U^T \) and call it the pseudoinverse of \( A \).

Coincides with prior definition in case of full rank.
In-Class Activity: Householder, Givens, SVD
Comparing the Methods

Methods to solve least squares with $A$ an $m \times n$ matrix:

- Form: $A^T A$: $n^2 m/2$
  Solve with $A^T A$: $n^3/6$
- Solve with Householder: $mn^2 - n^3/3$
- If $m \approx n$, about the same
- If $m \gg n$: Householder QR requires about twice as much work as normal equations
- SVD: $mn^2 + n^3$ (with a large constant)

**Demo:** Relative cost of matrix factorizations
Outline

Introduction to Scientific Computing

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**Eigenvalue Problems**
- Properties and Transformations
- Sensitivity
- Computing Eigenvalues
- Krylov Space Methods

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Additional Topics
A is an $n \times n$ matrix.

- $x \neq 0$ is called an \textit{eigenvector} of $A$ if there exists a $\lambda$ so that

\[ Ax = \lambda x. \]

- In that case, $\lambda$ is called an \textit{eigenvalue}.

- The set of all eigenvalues $\lambda(A)$ is called the \textit{spectrum}.

- The \textit{spectral radius} is the magnitude of the biggest eigenvalue:

\[ \rho(A) = \max \{ |\lambda| : \lambda(A) \} \]
Finding Eigenvalues

How do you find eigenvalues?

\[
Ax = \lambda x \iff (A - \lambda I)x = 0
\]
\[
\iff A - \lambda I \text{ singular} \iff \det(A - \lambda I) = 0
\]

\(\det(A - \lambda I)\) is called the *characteristic polynomial*, which has degree \(n\), and therefore \(n\) (potentially complex) roots.

Does that help algorithmically? Abel-Ruffini theorem: for \(n \geq 5\) is no general formula for roots of polynomial. IOW: no.

- For LU and QR, we obtain *exact* answers (except rounding).
- For eigenvalue problems: not possible—must *approximate*.

**Demo:** Rounding in characteristic polynomial using SymPy
What is the *multiplicity* of an eigenvalue?

Actually, there are two notions called multiplicity:

- **Algebraic Multiplicity**: multiplicity of the root of the characteristic polynomial
- **Geometric Multiplicity**: # of lin. indep. eigenvectors

In general: $AM \geq GM$.

If $AM > GM$, the matrix is called *defective*. 
An Example

Give characteristic polynomial, eigenvalues, eigenvectors of

\[
\begin{bmatrix}
1 & 1 \\
1 & 1
\end{bmatrix}.
\]
Diagonalizability

When is a matrix called *diagonalizable*?
Similar Matrices

Related definition: Two matrices $A$ and $B$ are called similar if there exists an invertible matrix $X$ so that $A = XBX^{-1}$.

In that sense: “Diagonalizable” = “Similar to a diagonal matrix”.

Observe: Similar $A$ and $B$ have same eigenvalues. (Why?)
What do the following transformations of the eigenvalue problem $Ax = \lambda x$ do?

**Shift.** $A \rightarrow A - \sigma I$

**Inversion.** $A \rightarrow A^{-1}$

**Power.** $A \rightarrow A^k$
Eigenvalue Transformations (II)

Polynomial $A \rightarrow aA^2 + bA + cI$

Similarity $T^{-1}AT$ with $T$ invertible
Assume $A$ not defective. Suppose $X^{-1}AX = D$. Perturb $A \rightarrow A + E$. What happens to the eigenvalues?
Sensitivity (II)

\[ X^{-1}(A + E)X = D + F. \text{ Have } \| (\mu I - D)^{-1} \|^{-1} \leq \| F \|. \]

**Demo:** Bauer-Fike Eigenvalue Sensitivity Bound
What are the eigenvalues of $A^{1000}$?

Assume $|\lambda_1| > |\lambda_2| > \cdots > |\lambda_n|$ with eigenvectors $x_1, \ldots, x_n$. Further assume $\|x_i\| = 1$. 

Power Iteration
Power Iteration: Issues?

What could go wrong with Power Iteration?
What about Eigenvalues?

Power Iteration generates eigenvectors. What if we would like to know eigenvalues?
What can you say about the convergence of the power method? Say \(v_1^{(k)}\) is the \(k\)th estimate of the eigenvector \(x_1\), and

\[
e_k = \|x_1 - v_1^{(k)}\|.
\]
Rayleigh Quotient Iteration

Describe inverse iteration.

Describe Rayleigh Quotient Iteration.

Demo: Power Iteration and its Variants
In-Class Activity: Eigenvalues
Show: Every matrix is orthonormally similar to an upper triangular matrix, i.e. $A = QUQ^T$. This is called the Schur form or Schur factorization.
Schur Form: Comments, Eigenvalues, Eigenvectors

\[ A = Q U Q^T. \] For complex \( \lambda \):

- Either complex matrices, or
- \( 2 \times 2 \) blocks on diag.

If we had a Schur form of \( A \), how can we find the eigenvalues?

And the eigenvectors?
All Power Iteration Methods compute one eigenvalue at a time. What if I want all eigenvalues?
Simultaneous Iteration

What happens if we carry out power iteration on multiple vectors simultaneously?
Orthogonal Iteration
Toward the QR Algorithm

Demo: Orthogonal Iteration
QR Iteration/QR Algorithm
QR Iteration: Incorporating a Shift

How can we accelerate convergence of QR iteration using shifts?
QR Iteration: Computational Expense

A full QR factorization at each iteration costs $O(n^3)$—can we make that cheaper?

Demo: Householder Similarity Transforms
Overall procedure:

1. Reduce matrix to Hessenberg form
2. Apply QR iteration using Givens QR to obtain Schur form

For symmetric matrices:

- Use Householders to attain tridiagonal form
- Use QR iteration with Givens to attain diagonal form
Krylov space methods: Intro

What subspaces can we use to look for eigenvectors?
Krylov for Matrix Factorization

What matrix factorization is obtained through Krylov space methods?
What is a problem with Krylov space methods? How can we fix it?
Conditioning in Krylov Space Methods/Arnoldi Iteration (II)

Demo: Arnoldi Iteration (Part 1)
Krylov: What about eigenvalues?

How can we use Arnoldi/Lanczos to compute eigenvalues?

Demo: Arnoldi Iteration (Part 2)
Computing the SVD (Kiddy Version)

How can I compute an SVD of a matrix $A$?

Demo: Computing the SVD
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  - Introduction
  - Iterative Procedures
  - Methods in One Dimension
  - Methods in $n$ Dimensions ("Systems of Equations")

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Additional Topics
What is the goal here?
Showing Existence

How can we show existence of a root?
Sensitivity and Multiplicity

What is the sensitivity/conditioning of root finding?

What are multiple roots?

How do multiple roots interact with conditioning?
In-Class Activity: Krylov and Nonlinear Equations

**In-class activity:** Krylov and Nonlinear Equations
Rates of Convergence

What is *linear convergence*? *quadratic convergence*?
About Convergence Rates

**Demo: Rates of Convergence**
Characterize linear, quadratic convergence in terms of the ‘number of accurate digits’.
Stopping Criteria

Comment on the ‘foolproof-ness’ of these stopping criteria:

1. $|f(x)| < \varepsilon$  (‘residual is small’)
2. $\|x_{k+1} - x_k\| < \varepsilon$
3. $\|x_{k+1} - x_k\| / \|x_k\| < \varepsilon$
Demo: Bisection Method

What’s the rate of convergence? What’s the constant?
Fixed Point Iteration

\[ x_0 = \langle \text{starting guess} \rangle \]
\[ x_{k+1} = g(x_k) \]

**Demo:** Fixed point iteration

When does fixed point iteration converge? Assume \( g \) is smooth.
Error in FPI: $e_{k+1} = x_{k+1} - x^* = g(x_k) - g(x^*)$
Newton’s Method

Derive Newton’s method.
Convergence and Properties of Newton

What’s the rate of convergence of Newton’s method?

**Drawbacks** of Newton?

**Demo:** Newton’s method
**Demo:** Convergence of Newton’s Method
Secant Method

What would Newton without the use of the derivative look like?
Convergence of Properties of Secant

Rate of convergence (not shown) is \(\frac{1 + \sqrt{5}}{2} \approx 1.618\).

*Drawbacks* of Secant?

*Demo: Secant Method*

*Demo: Convergence of the Secant Method*

Secant (and similar methods) are called *Quasi-Newton Methods*. 
Root Finding with Interpolants

Secant method uses a linear interpolant based on points $f(x_k), f(x_{k-1})$, could use more points and higher-order interpolant:

What about existence of roots in that case?
Achieving Global Convergence

The linear approximations in Newton and Secant are only good locally. How could we use that?
In-Class Activity: Nonlinear Equations
Fixed Point Iteration

\[ x_0 = \langle \text{starting guess} \rangle \]
\[ x_{k+1} = g(x_k) \]

When does this converge?
Newton’s Method

What does Newton’s method look like in $n$ dimensions?

Downsides of $n$-dim. Newton?

Demo: Newton’s method in $n$ dimensions
Secant in $n$ dimensions?

What would the secant method look like in $n$ dimensions?
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  Methods for unconstrained opt. in $n$ dimensions
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Additional Topics
Optimization: Problem Statement

*Have:* Objective function \( f : \mathbb{R}^n \rightarrow \mathbb{R} \)

*Want:* Minimizer \( x^* \in \mathbb{R}^n \) so that

\[
 f(x^*) = \min_x f(x) \quad \text{subject to} \quad g(x) = 0 \quad \text{and} \quad h(x) \leq 0.
\]

- \( g(x) = 0 \) and \( h(x) \leq 0 \) are called constraints. They define the set of feasible points \( x \in S \subseteq \mathbb{R}^n \).
- If \( g \) or \( h \) are present, this is constrained optimization. Otherwise unconstrained optimization.
- If \( f, g, h \) are *linear*, this is called linear programming. Otherwise nonlinear programming.
Q: What if we are looking for a maximizer not a minimizer? Give some examples:

What about multiple objectives?
Existence/Uniqueness

Terminology: global minimum / local minimum

Under what conditions on $f$ can we say something about existence/uniqueness?
If $f : S \to \mathbb{R}$ is continuous on a closed and bounded set $S \subseteq \mathbb{R}^n$, then $f : S \to \mathbb{R}$ is called coercive on $S \subseteq \mathbb{R}^n$ (which must be unbounded) if

If $f$ is coercive, .......
Convexity

$S \subseteq \mathbb{R}^n$ is called convex if for all $x, y \in S$ and all $0 \leq \alpha \leq 1$

$f : S \rightarrow \mathbb{R}$ is called convex on $S \subseteq \mathbb{R}^n$ if for all $x, y \in S$ and all $0 \leq \alpha \leq 1$

Q: Give an example of a convex, but not strictly convex function.
Convexity: Consequences

If $f$ is convex, ... 

If $f$ is strictly convex, ...
If we have found a candidate $x^*$ for a minimum, how do we know it actually is one? Assume $f$ is smooth, i.e. has all needed derivatives.
Optimization: Observations

Q: Come up with a hypothetical approach for finding minima.

Q: Is the Hessian symmetric?

Q: How can we practically test for positive definiteness?
In-Class Activity: Optimization Theory

In-class activity: Optimization Theory
Sensitivity and Conditioning (1D)

How does optimization react to a slight perturbation of the minimum?
Sensitivity and Conditioning (nD)

How does optimization react to a slight perturbation of the minimum?
Unimodality

Would like a method like bisection, but for optimization.
In general: No invariant that can be preserved.
Need extra assumption.
Golden Section Search

Suppose we have an interval with $f$ unimodal:

Would like to maintain unimodality.
Golden Section Search: Efficiency

Where to put $x_1$, $x_2$?

Convergence rate?

**Demo:** Golden Section Proportions
Newton’s Method

Reuse the Taylor approximation idea, but for optimization.

**Demo:** Newton’s Method in 1D
In-Class Activity: Optimization Methods

In-class activity: Optimization Methods
Steepest Descent

Given a scalar function $f : \mathbb{R}^n \rightarrow \mathbb{R}$ at a point $x$, which way is down?

Demo: Steepest Descent
Steepest Descent: Convergence

Consider quadratic model problem:

\[ f(x) = \frac{1}{2} x^T A x + c^T x \]

where \( A \) is SPD. (A good model of \( f \) near a minimum.)

Define error \( e_k = x_k - x^* \). Then

\[
\|e_{k+1}\|_A = \sqrt{e_{k+1}^T A e_{k+1}} = \frac{\sigma_{\text{max}}(A) - \sigma_{\text{min}}(A)}{\sigma_{\text{max}}(A) + \sigma_{\text{min}}(A)} \|e_k\|_A
\]

→ confirms linear convergence.

Convergence constant related to conditioning:

\[
\frac{\sigma_{\text{max}}(A) - \sigma_{\text{min}}(A)}{\sigma_{\text{max}}(A) + \sigma_{\text{min}}(A)} = \frac{\kappa(A) - 1}{\kappa(A) + 1}.
\]
Hacking Steepest Descent for Better Convergence

Extrapolation methods: Look back a step, maintain 'momentum'.

\[ x_{k+1} = x_k - \alpha_k \nabla f(x_k) + \beta_k (x_k - x_{k-1}) \]

Heavy ball method: constant \( \alpha_k = \alpha \) and \( \beta_k = \beta \). Gives:

\[ ||e_{k+1}||_A = \frac{\sqrt{\kappa(A)} - 1}{\sqrt{\kappa(A)} + 1} ||e_k||_A \]

Conjugate gradient method:

\[ (\alpha_k, \beta_k) = \arg\min_{\alpha_k, \beta_k} \left[ f\left(x_k - \alpha_k \nabla f(x_k) + \beta_k (x_k - x_{k-1})\right) \right] \]

▶ Will see in more detail later (for solving linear systems)
▶ Provably optimal first-order method for the quadratic model problem
▶ Turns out to be closely related to Lanczos (\( A \)-orthogonal search directions)
Nelder-Mead Method

Idea:

Demo: Nelder-Mead Method
Newton’s method ($n \ D$)

What does Newton’s method look like in $n$ dimensions?
Newton’s method ($n$ D): Observations

Drawbacks?

**Demo:** Newton’s method in $n$ dimensions
Quasi-Newton Methods

Secant/Broyden-type ideas carry over to optimization. How?

**BFGS:** Secant-type method, similar to Broyden:

\[
B_{k+1} = B_k + \frac{y_k y_k^T}{y_k^T s_k} - \frac{B_k s_k s_k^T B_k}{s_k^T B_k s_k}
\]

where

\[s_k = x_{k+1} - x_k\]
\[y_k = \nabla f(x_{k+1}) - \nabla f(x_k)\]
Nonlinear Least Squares: Setup

What if the $f$ to be minimized is actually a 2-norm?

$$f(x) = \|r(x)\|_2, \quad r(x) = y - a(x)$$
For brevity: $J := J_r(x)$. 
Demo: Gauss-Newton

Observations?
Levenberg-Marquardt

If Gauss-Newton on its own is poorly conditioned, can try Levenberg-Marquardt:
Constrained Optimization: Problem Setup

Want $x^*$ so that

$$f(x^*) = \min_x f(x) \text{ subject to } g(x) = 0$$

No inequality constraints just yet. This is equality-constrained optimization. Develop a necessary condition for a minimum.
Constrained Optimization: Necessary Condition
Lagrange Multipliers

Seen: Need \(-\nabla f(x) = J_g^T \lambda\) at the (constrained) optimum.

Idea: Turn constrained optimization problem for \(x\) into an \textit{unconstrained} optimization problem for \((x, \lambda)\). How?
Lagrange Multipliers: Development

\[ \mathcal{L}(x, \lambda) := f(x) + \lambda^T g(x). \]

**Demo:** Sequential Quadratic Programming
Inequality-Constrained Optimization

Want $x^*$ so that

$$f(x^*) = \min_x f(x) \quad \text{subject to} \quad g(x) = 0 \quad \text{and} \quad h(x) \leq 0$$

This is *inequality-constrained optimization*. Develop a necessary condition for a minimum.
Develop a set of necessary conditions for a minimum.
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  Piecewise interpolation, Splines

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Additional Topics
Interpolation: Setup

Given: \((x_i)_{i=1}^N, (y_i)_{i=1}^N\)
Wanted: Function \(f\) so that \(f(x_i) = y_i\)

How is this not the same as function fitting? (from least squares)
Interpolation: Setup (II)

Given: \((x_i)_{i=1}^{N}, (y_i)_{i=1}^{N}\)

Wanted: Function \(f\) so that \(f(x_i) = y_i\)

Does this problem have a unique answer?
Interpolation: Importance

Why is interpolation important?
Making the Interpolation Problem Unique
Existence/Sensitivity

Solution to the interpolation problem: Existence? Uniqueness?

Sensitivity?
Modes and Nodes (aka Functions and Points)

Both function basis and point set are under our control. What do we pick?

Ideas for basis functions:
- Monomials $1, x, x^2, x^3, x^4, \ldots$
- Functions that make $V = \mathbb{I}$ → ‘Lagrange basis’
- Functions that make $V$ triangular → ‘Newton basis’
- Splines (piecewise polynomials)
- Orthogonal polynomials
- Sines and cosines
- ‘Bumps’ (‘Radial Basis Functions’)

Ideas for points:
- Equispaced
- ‘Edge-Clustered’ (so-called Chebyshev/Gauss/… nodes)

Specific issues:
- Why not monomials on equispaced points? **Demo:** Monomial interpolation
- Why not equispaced? **Demo:** Choice of Nodes for Polynomial Interpolation
Lagrange Interpolation

Find a basis so that $V = I$, i.e.

$$
\varphi_j(x_i) = \begin{cases} 
1 & i = j, \\
0 & \text{otherwise}.
\end{cases}
$$
Lagrange Polynomials: General Form

\[ \varphi_j(x) = \frac{\prod_{k=1, k \neq j}^m (x - x_k)}{\prod_{k=1, k \neq j}^m (x_j - x_k)} \]
Newton Interpolation

Find a basis so that $V$ is triangular.

Why not Lagrange/Newton?
Better conditioning: Orthogonal polynomials

What caused monomials to have a terribly conditioned Vandermonde?

What’s a way to make sure two vectors are not like that?

But polynomials are functions!
Constructing Orthogonal Polynomials

How can we find an orthogonal basis?

Demo: Orthogonal Polynomials — Obtained: Legendre polynomials. But how can I practically compute the Legendre polynomials?
Chebyshev Polynomials: Definitions

Three equivalent definitions:

▶ Result of Gram-Schmidt with weight $1/\sqrt{1-x^2}$. What is that weight?

(Like for Legendre, you won't exactly get the standard normalization if you do this.)

▶ $T_k(x) = \cos(k \cos^{-1}(x))$

▶ $T_k(x) = 2xT_{k-1}(x) - T_{k-2}(x)$ plus $T_0 = 1$, $T_1 = x$

Demo: Chebyshev Interpolation (Part 1)
Chebyshev Interpolation

What is the Vandermonde matrix for Chebyshev polynomials?
Chebyshev Nodes

Might also consider roots (instead of extrema) of $T_k$:

$$x_i = \cos \left( \frac{2i - 1}{2k} \pi \right) \quad (i = 1 \ldots, k).$$

Vandermonde for these (with $T_k$) can be applied in $O(N \log N)$ time, too.

It turns out that we were still looking for a good set of interpolation nodes. We came up with the criterion that the nodes should bunch towards the ends. Do these do that?

**Demo:** Chebyshev Interpolation (Part 2)
Chebyshev Interpolation: Summary

- Chebyshev interpolation is fast and works extremely well.
- In 1D, they’re a very good answer to the interpolation question.
- But sometimes a piecewise approximation (with a specifiable level of smoothness) is more suited to the application.
In-Class Activity: Interpolation
Interpolation Error

If $f$ is $n$ times continuously differentiable on a closed interval $I$ and $p_{n-1}(x)$ is a polynomial of degree at most $n$ that interpolates $f$ at $n$ distinct points $\{x_i\}$ ($i = 1, \ldots, n$) in that interval, then for each $x$ in the interval there exists $\xi$ in that interval such that

$$f(x) - p_{n-1}(x) = \frac{f^{(n)}(\xi)}{n!}(x - x_1)(x - x_2) \cdots (x - x_n).$$
Interpolation Error: Proof cont’d

\[ Y(t) = R(t) - \frac{R(x)}{W(x)} W(t) \quad \text{where} \quad W(t) = \prod_{i=1}^{n} (t - x_i) \]
What is the connection between the error result and Chebyshev interpolation?
Boil the error result down to a simpler form.

**Demo:** Interpolation Error
## Going piecewise: Simplest Case

Construct a piecewise linear interpolant at four points.

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<th>$x_0, y_0$</th>
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<th>$x_2, y_2$</th>
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Why three intervals?
**Piecewise Cubic ('Splines')**

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<td>$a_3x^3 + b_3x^2 + c_3x + d_3$</td>
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  Gaussian Quadrature
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  Numerical Differentiation
  Richardson Extrapolation

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Numerical Integration: About the Problem

What is numerical integration? (Or quadrature?)

What about existence and uniqueness?
Derive the (absolute) condition number for numerical integration.
Interpolatory Quadrature

Design a quadrature method based on interpolation.
Interpolatory Quadrature: Examples
Interpolatory Quadrature: Computing Weights

How do the weights in interpolatory quadrature get computed?

**Demo:** Newton-Cotes weight finder
Examples and Exactness

To what polynomial degree are the following rules exact?

\textit{Midpoint rule} \quad \ (b - a)f \left( \frac{a+b}{2} \right)

\textit{Trapezoidal rule} \quad \frac{b-a}{2}(f(a) + f(b))

\textit{Simpson’s rule} \quad \frac{b-a}{6} \left( f(a) + 4f \left( \frac{a+b}{2} \right) + f(b) \right)
Let \( p_{n-1} \) be an interpolant of \( f \) at nodes \( x_1, \ldots, x_n \) (of degree \( n - 1 \)).

Recall

\[
\sum_i \omega_i f(x_i) = \int_a^b p_{n-1}(x)dx.
\]

What can you say about the accuracy of the method?
## Quadrature: Overview of Rules

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<td>Midp.</td>
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<td>0</td>
<td>$n-1$</td>
<td>$n$</td>
<td>$n+1$</td>
<td>$(n+1)+1_{\text{odd}}$</td>
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<td>Trapz.</td>
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- $n$: number of points
- "Deg.": Degree of polynomial used in interpolation ($= n-1$)
- "Ex.Int.Deg.": Polynomials of up to (and including) this degree actually get integrated exactly. (including the odd-order bump)
- "Intp.Ord.": Order of Accuracy of Interpolation: $O(h^n)$
- "Quad.Ord. (regular)": Order of accuracy for quadrature predicted by the error result above: $O(h^{n+1})$
- "Quad.Ord. (w/odd)": Actual order of accuracy for quadrature given ‘bonus’ degrees for rules with odd point count

**Observation:** Quadrature gets (at least) ‘one order higher’ than interpolation—even more for odd-order rules. (i.e. more accurate)
Let $p_n$ be an interpolant of $f$ at nodes $x_1, \ldots, x_n$ (of degree $n - 1$)
Recall
\[ \sum \omega_i f(x_i) = \int_a^b p_n(x)dx \]
What can you say about the stability of this method?
About Newton-Cotes

What’s not to like about Newton-Cotes quadrature?
So far: nodes chosen from outside.
Can we gain something if we let the quadrature rule choose the nodes, too? **Hope:** More design freedom $\rightarrow$ Exact to higher degree.

**Demo:** Gaussian quadrature weight finder
High-order polynomial interpolation requires a high degree of smoothness of the function. 

**Idea:** Stitch together multiple lower-order quadrature rules to alleviate smoothness requirement.

e.g. trapezoidal
Error in Composite Quadrature

What can we say about the error in the case of composite quadrature?
Observation: Composite quadrature loses an order compared to non-composite.

Idea: If we can estimate errors on each subinterval, we can shrink (e.g. by splitting in half) only those contributing the most to the error. (adaptivity, $\rightarrow$ hw)
Why *shouldn’t* you take derivatives numerically?

**Demo:** Taking Derivatives with Vandermonde Matrices
Finite Differences
More Finite Difference Rules

Similarly:

\[ f'(x) = \frac{f(x + h) - f(x - h)}{2h} + O(h^2) \]

(Centered differences)

Can also take higher order derivatives:

\[ f''(x) = \frac{f(x + h) - 2f(x) + f(x - h)}{h^2} + O(h^2) \]

Can find these by trying to match Taylor terms.

Alternative: Use linear algebra with interpolate-then-differentiate to find FD formulas.

Demo: Finite Differences vs Noise

Demo: Floating point vs Finite Differences
Richardson Extrapolation

If we have two estimates of something, can we get a third that’s more accurate? Suppose we have an approximation $F = \tilde{F}(h) + O(h^p)$ and we know $\tilde{F}(h_1)$ and $\tilde{F}(h_2)$. 
Richardson Extrapolation: Observations, Romberg Integration

Important observation: Never needed to know \( a \).

Idea: Can repeat this for even higher accuracy.

Carrying out this process for quadrature is called Romberg integration.

**Demo:** Richardson with Finite Differences
In-Class Activity: Differentiation and Quadrature

In-class activity: Differentiation and Quadrature
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Existence, Uniqueness, Conditioning
Numerical Methods (I)
Accuracy and Stability
Stiffness
Numerical Methods (II)

Boundary Value Problems for ODEs

Partial Differential Equations and Sparse Linear Algebra

Fast Fourier Transform

Additional Topics
What can we solve already?

- Linear Systems: yes
- Nonlinear systems: yes
- Systems with derivatives: no
## Some Applications

<table>
<thead>
<tr>
<th>IVPs</th>
<th>BVPs</th>
</tr>
</thead>
<tbody>
<tr>
<td>▶ Population dynamics</td>
<td>▶ bridge load</td>
</tr>
<tr>
<td>▶ chemical reactions</td>
<td>▶ pollutant concentration</td>
</tr>
<tr>
<td>▶ equations of motion</td>
<td>(steady state)</td>
</tr>
<tr>
<td>$y'_1 = y_1(\alpha_1 - \beta_1 y_2)$ (prey)</td>
<td>▶ temperature</td>
</tr>
<tr>
<td>$y'_2 = y_2(-\alpha_2 + \beta_2 y_1)$ (predator)</td>
<td>(steady state)</td>
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</tbody>
</table>
Initial Value Problems: Problem Statement

Want: Function $y : [0, T] \to \mathbb{R}^n$ so that

- $y^{(k)}(t) = f(t, y, y', y'', \ldots, y^{(k-1)})$ \textit{(explicit)}
- or
- $f(t, y, y', y'', \ldots, y^{(k)}) = 0$ \textit{(implicit)}

are called explicit/implicit $k$th-order ordinary differential equations \textit{(ODEs)}.

Give a simple example.

Not uniquely solvable on its own. What else is needed?
Reducing ODEs to First-Order Form

A kth order ODE can always be reduced to first order. Do this in this example:

\[ y''(t) = f(y) \]
Properties of ODEs

What is a **linear** ODE?

What is a **linear and homogeneous** ODE?

What is a **constant-coefficient** ODE?
What is an autonomous ODE?
Existence and Uniqueness

Consider the perturbed problem

\[
\begin{align*}
  y'(t) &= f(y) \\
  y(t_0) &= y_0
\end{align*}
\]

\[
\begin{align*}
  \hat{y}'(t) &= f(\hat{y}) \\
  \hat{y}(t_0) &= \hat{y}_0
\end{align*}
\]

Then if \( f \) is *Lipschitz continuous* (has ‘bounded slope’), i.e.

\[
|f(y) - f(\hat{y})| \leq L |y - \hat{y}|
\]

(where \( L \) is called the *Lipschitz constant*), then...

What does this mean for uniqueness?
Conditioning

Unfortunate terminology accident: “Stability” in ODE-speak
To adapt to conventional terminology, we will use ‘Stability’ for
▶ the conditioning of the IVP, and
▶ the stability of the methods we cook up.

Some terminology:

An ODE is **stable** if and only if…

An ODE is **asymptotically stable** if and only if
Example I: Scalar, Constant-Coefficient

\[
\begin{cases}
y'(t) = \lambda y \\
y(0) = y_0
\end{cases}
\text{ where } \lambda = a + ib
\]

Solution?

When is this stable?
Example II: Constant-Coefficient System

\[
\begin{align*}
\begin{cases}
y'(t) &= Ay(t) \\
y(t_0) &= y_0
\end{cases}
\end{align*}
\]

Assume \( V^{-1} AV = D = \text{diag}(\lambda_1, \ldots, \lambda_n) \) diagonal.

How do we find a solution?

When is this stable?
Euler’s Method

Discretize the IVP

\[
\begin{align*}
y' (t) &= f(y) \\
y(t_0) &= y_0
\end{align*}
\]

- Discrete times: \( t_1, t_2, \ldots, \) with \( t_{i+1} = t_i + h \)
- Discrete function values: \( y_k \approx y(t_k) \).
Euler’s method: Forward and Backward

\[ y(t) = y_0 + \int_{t_0}^{t} f(y(\tau))d\tau, \]

Use ‘left rectangle rule’ on integral:

Use ‘right rectangle rule’ on integral:

**Demo:** Forward Euler stability
Let $u_k(t)$ be the function that solves the ODE with the initial condition $u_k(t_k) = y_k$.

Define the local error at step $k$ as...
About Local and Global Error

Is global error $= \sum$local errors?

A time integrator is said to be accurate of order $p$ if...
A time integrator is said to be *accurate of order* $p$ if $\ell_k = O(h^{p+1})$. 
This requirement is one order higher than one might expect—why?
Stability of a Method

Find out when forward Euler is stable when applied to $y'(t) = \lambda y(t)$. 
What about stability for systems, i.e.

\[ y'(t) = Ay(t)? \]
Stability: Nonlinear ODEs

What about stability for nonlinear systems, i.e.

\[ y'(t) = f(y(t)) \]
Stability for Backward Euler

Find out when backward Euler is stable when applied to $y'(t) = \lambda y(t)$. 

Demo: Backward Euler stability
Stiff ODEs: Demo

Demo: Stiffness
‘Stiff’ ODEs

Stiff problems have *multiple time scales.*
(In the example above: Fast decay, slow evolution.)

In the case of a stable ODE system

\[ y'(t) = f(y(t)), \]

stiffness can arise if \( J_f \) has eigenvalues of very different magnitude.
Stiffness: Observations

Why not just ‘small’ or ‘large’ magnitude?

What is the problem with applying explicit methods to stiff problems?
Stiffness vs. Methods

Phrase this as a conflict between accuracy and stability.

Can an implicit method take arbitrarily large time steps?
Predictor-Corrector Methods

Idea: Obtain intermediate result, improve it (with same or different method).

For example:

1. **Predict** with forward Euler:  \( \tilde{y}_{k+1} = y_k + hf(y_k) \)
2. **Correct** with the trapezoidal rule:  \( y_{k+1} = y_k + \frac{h}{2}(f(y_k) + f(\tilde{y}_{k+1})) \).

This is called **Heun’s method**.
Runge-Kutta/‘Single-step’/‘Multi-Stage’ Methods

Idea: Compute intermediate ‘stage values’:

\[ r_1 = f(t_k + c_1 h, y_k + (a_{11} \cdot r_1 + \cdots + a_{1s} \cdot r_s)h) \]

\[ \vdots \]

\[ r_s = f(t_k + c_s h, y_k + (a_{s1} \cdot r_1 + \cdots + a_{ss} \cdot r_s)h) \]

Then compute the new state from those:

\[ y_{k+1} = y_k + (b_1 \cdot r_1 + \cdots + b_s \cdot r_s)h \]

Can summarize in a Butcher tableau:

\[
\begin{array}{c|cccc}
  c_1 & a_{11} & \cdots & a_{1s} \\
  \vdots & \vdots & \ddots & \vdots \\
  c_s & a_{s1} & \cdots & a_{ss} \\
  \hline
  b_1 & \cdots & b_s
\end{array}
\]
Runge-Kutta: Properties

When is an RK method explicit?

When is it implicit?

When is it diagonally implicit? (And what does that mean?)
Stuff Heun’s method into a Butcher tableau:

1. \( \tilde{y}_{k+1} = y_k + hf(y_k) \)
2. \( y_{k+1} = y_k + \frac{h}{2}(f(y_k) + f(\tilde{y}_{k+1})) \).

What is RK4?

**Demo:** Dissipation in Runge-Kutta Methods
Idea: Instead of computing stage values, use *history* (of either values of $f$ or $y$—or both):

$$y_{k+1} = \sum_{i=1}^{M} \alpha_i y_{k+1-i} + h \sum_{i=1}^{N} \beta_i f(y_{k+1-i})$$

Extensions to implicit possible.
Method relies on existence of history. What if there isn’t any? (Such as at the start of time integration?)
Stability Regions

Why does the idea of stability regions still apply to more complex time integrators (e.g. RK?)

Demo: Stability regions
More Advanced Methods

Discuss:

- What is a good cost metric for time integrators?
- AB3 vs RK4
- Runge-Kutta-Chebyshev
- LSERK and AB34
- IMEX and multi-rate
- Parallel-in-time ("Parareal")
In-Class Activity: Initial Value Problems

**In-class activity:** Initial Value Problems
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Boundary Value Problems for ODEs
  - Existence, Uniqueness, Conditioning
  - Numerical Methods

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Fast Fourier Transform

Additional Topics
Example: Second-order linear ODE

\[ u''(x) + p(x)u'(x) + q(x)u(x) = r(x) \]

with boundary conditions (‘BCs’) at \( a \):
- \textit{Dirichlet} \( u(a) = u_a \)
- or \textit{Neumann} \( u'(a) = v_a \)
- or \textit{Robin} \( \alpha u(a) + \beta u'(a) = w_a \)

and the same choices for the BC at \( b \).

\textit{Note:} BVPs in time are rare in applications, hence \( x \) (not \( t \)) is typically used for the independent variable.
BVP Problem Setup: General Case

ODE:
\[ y'(x) = f(y(x)) \quad f : \mathbb{R}^n \to \mathbb{R}^n \]

BCs:
\[ g(y(a), y(b)) = 0 \quad g : \mathbb{R}^{2n} \to \mathbb{R}^n \]

(Recall the rewriting procedure to first-order for any-order ODEs.)

Does a first-order, scalar BVP make sense?

Example: Linear BCs
\[ B_ay(a) + B_by(b) = c \]

Is this Dirichlet/Neumann/…?
Does a solution even exist? How sensitive are they?

General case is harder than root finding, and we couldn’t say much there.
→ Only consider linear BVP.

\[(*) \begin{cases} y'(x) = A(x)y(x) + b(x) \\ B_ay(a) + B_by(b) = c \end{cases}\]

To solve that, consider homogeneous IVP

\[y_i'(x) = A(x)y_i(x)\]

with initial condition

\[y_i(a) = e_i.\]

Note: \(y \neq y_i.\) \(e_i\) is the \(i\)th unit vector. With that, build the fundamental solution matrix

\[Y(x) = \begin{bmatrix} y_1 & \cdots & y_n \end{bmatrix}\]
ODE Systems: Existence

Let

\[ Q := B_a Y(a) + B_b Y(b) \]

Then (*) has a unique solution if and only if \( Q \) is invertible. Solve to find coefficients:

\[ Q\alpha = c \]

Then \( Y(x)\alpha \) solves (*) with \( b(x) = 0 \).

Define \( \Phi(x) := Y(x)Q^{-1} \). So \( \Phi(x)c \) solves (*) with \( b(x) = 0 \).

Define Green’s function

\[ G(x, y) := \begin{cases} 
\Phi(x)B_a \Phi(a)\Phi^{-1}(y) & y \leq x, \\
-\Phi(x)B_b \Phi(b)\Phi^{-1}(y) & y > x.
\end{cases} \]

Then

\[ y(x) = \Phi(x)c + \int_a^b G(x, y)b(y)dy. \]

Can verify that this solves (*) by plug’n’chug.
ODE Systems: Conditioning

For perturbed problem with $b(x) + \Delta b(x)$ and $c + \Delta c$:

$$\|\Delta y\|_\infty \leq \max (\|\Phi\|_\infty, \|G\|_\infty) \left( \|\Delta c\|_1 + \int \|\Delta b(y)\|_1 \, dy \right).$$

- Did not prove uniqueness. (But true.)
- Also get continuous dependence on data.
Shooting Method

**Idea:** Want to make use of the fact that we can already solve IVPs.

**Problem:** Don’t know all left BCs.

**Demo:** Shooting method

What about systems?

What are some downsides of this method?

What’s an alternative approach?
Finite Difference Method

Idea: Replace $u'$ and $u''$ with finite differences.
For example: second-order centered

\[
\begin{align*}
    u'(x) &= \frac{u(x + h) - u(x - h)}{2h} + O(h^2) \\
    u''(x) &= \frac{u(x + h) - 2u(x) + u(x - h)}{h^2} + O(h^2)
\end{align*}
\]

**Demo:** Finite differences

What happens for a nonlinear ODE?

**Demo:** Sparse matrices
Collocation Method

\[
\begin{aligned}
(*) \quad \left\{ \begin{array}{l}
y'(x) = f(y(x)), \\
g(y(a), y(b)) = 0.
\end{array} \right.
\end{aligned}
\]

1. Pick a basis (for example: Chebyshev polynomials)

\[
\hat{y}(x) = \sum_{i=1}^{n} \alpha_i T_i(x)
\]

Want \(\hat{y}\) to be close to solution \(y\). So: plug into \((*)\).

**Problem**: \(\hat{y}\) won’t satisfy the ODE at all points at least.
We do not have enough unknowns for that.

2. **Idea**: Pick \(n\) points where we would like \((*)\) to be satisfied.
→ Get a big (non-)linear system

3. Solve that (LU/Newton) → done.
Galerkin/Finite Element Method

\[ u''(x) = f(x), \quad u(a) = u(b) = 0. \]

Problem with collocation: Big dense matrix.

Idea: Use piecewise basis. Maybe it’ll be sparse.

What’s the problem with that?
Weak solutions/Weighted Residual Method

Idea: Enforce a ‘weaker’ version of the ODE.
Galerkin: Choices in Weak Solutions

Make some choices:

- Solve for $u \in \text{span} \{ \text{hat functions } \varphi_i \}$
- Choose $\psi \in W = \text{span} \{ \text{hat functions } \varphi_i \}$ with $\psi(a) = \psi(b) = 0$. This kills the boundary term $[u'(x)\psi(x)]_a^b$.

These choices are called the Galerkin method. Also works with other bases.
Assemble a matrix for the Galerkin method.
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  Sparse Linear Algebra
  PDEs

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Additional Topics
Remark: Both PDEs and Large Scale Linear Algebra are big topics. Will only scratch the surface here. Want to know more?

- CS555 → Numerical Methods for PDEs
- CS556 → Iterative and Multigrid Methods
- CS554 → Parallel Numerical Algorithms

We would love to see you there! :)
Solving Sparse Linear Systems

Solving $Ax = b$ has been our bread and butter.

Typical approach: Use factorization (like LU or Cholesky)
Why is this problematic?

Idea: Don’t factorize, iterate.

**Demo:** Sparse Matrix Factorizations and “Fill-In”
‘Stationary’ Iterative Methods

Idea: Invert only part of the matrix in each iteration. Split

\[ A = M - N, \]

where \( M \) is the part that we are actually inverting. Convergence?

\[
\begin{align*}
A x &= b \\
M x &= Nx + b \\
M x_{k+1} &= Nx_k + b \\
x_{k+1} &= M^{-1}(Nx_k + b)
\end{align*}
\]

▶ These methods are called *stationary* because they do the same thing in every iteration.

▶ They carry out fixed point iteration.
→ Converge if contractive, i.e. \( \rho(M^{-1}N) < 1 \).

▶ Choose \( M \) so that it’s easy to invert.
What could we choose for \( M \) (so that it’s easy to invert)?

<table>
<thead>
<tr>
<th>Name</th>
<th>( M )</th>
<th>( N )</th>
</tr>
</thead>
<tbody>
<tr>
<td>Jacobi</td>
<td>( D )</td>
<td>(- (L + U))</td>
</tr>
<tr>
<td>Gauss-Seidel</td>
<td>( D + L )</td>
<td>(- U)</td>
</tr>
<tr>
<td>SOR</td>
<td>( \frac{1}{\omega} D + L )</td>
<td>( \left( \frac{1}{\omega} - 1 \right) D - U )</td>
</tr>
</tbody>
</table>

where \( L \) is the below-diagonal part of \( A \), and \( U \) the above-diagonal.

**Demo:** Stationary Methods
Assume $A$ is symmetric positive definite.

**Idea:** View solving $Ax = b$ as an optimization problem.

$$\text{Minimize } \varphi(x) = \frac{1}{2} x^T A x - x^T b \iff \text{Solve } Ax = b.$$ 

Observe $-\nabla \varphi(x) = b - Ax = r$ (residual).

Use an iterative procedure ($s_k$ is the search direction):

$$x_0 = \langle \text{starting vector} \rangle$$

$$x_{k+1} = x_k + \alpha_k s_k,$$
What should we choose for $\alpha_k$ (assuming we know $s_k$)?
CG: Choosing the Search Direction

What should we choose for $s_k$?
CG: Further Development

Demo: Conjugate Gradient Method
Introduction

Notation:

\[ \frac{\partial}{\partial x} u = \partial_x u = u_x. \]

A *PDE (partial differential equation)* is an equation with multiple partial derivatives:

\[ u_{xx} + u_{yy} = 0 \]

Here: solution is a function \( u(x, y) \) of two variables.

**Examples:** Wave propagation, fluid flow, heat diffusion

- Typical: Solve on domain with complicated geometry.
Initial and Boundary Conditions

- Sometimes one variable is time-like.
  
  What makes a variable time-like?
  
  - Causality
  - No geometry

Have:

- PDE
- Boundary conditions
- Initial conditions (in $t$)
Time-Dependent PDEs

Time-dependent PDEs give rise to a steady-state PDE:

\[ u_t = f(u_x, u_y, u_{xx}, u_{yy}) \quad \rightarrow \quad 0 = f(u_x, u_y, u_{xx}, u_{yy}) \]

Idea for time-dep problems (Method of Lines):
- Discretize spatial derivatives first
- Obtain large (semidiscrete) system of ODEs
- Use ODE solver from Chapter 9

**Demo:** Time-dependent PDEs
Notation: Laplacian

\[ \Delta u = \text{div} \text{ grad } u = \nabla \cdot (\nabla u) = u_{xx} + u_{yy} \]
Classifying PDEs

Three main types of PDEs:

- **hyperbolic** (wave-like, conserve energy)
  - first-order conservation laws: \( u_t + f(u)_x = 0 \)
  - second-order wave equation: \( u_{tt} = \Delta u \)

- **parabolic** (heat-like, dissipate energy)
  - heat equation: \( u_t = \Delta u \)

- **elliptic** (steady-state, of heat and wave eq. for example)
  - Laplace equation \( \Delta u = 0 \)
  - Poisson equation \( \Delta u = f \)

(Pure BVP, similar to 1D BVPs, same methods apply—FD, Galerkin, etc.)
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