0.1 Current Assignment

Christmas homework problems

- Problem 11.4
- Problem 12.4 (Core problem)
- Problem 12.5
- Problem 12.6 (Core problem)
- Problem 12.7


- Problem 11.2 (Core problem)
- Problem 11.3 (Core problem)
- Problem 11.5
- Problem 11.1

(0.1.3) Homework problems 2.12.2016 - 12.12.2016

- Problem 8.4 (Core problem)
- Problem 8.5 (Core problem)
- Problem 8.7 (Core problem)
• Problem 7.1
• Problem 8.9

(0.1.4) Homework problems 25.11.2016 - 05.12.2016

• Problem 7.3 (Core problem)
• Problem 7.5 (Core problem)
• Problem 7.4
• Problem 7.6

(0.1.5) Homework problems 17.11.2016 - 28.11.2016

• Problem 5.6
• Problem 6.2 (Core problem)
• Problem 6.3 (Core problem)
• Problem 6.4

(0.1.6) Homework problems 11.11.2016 - 21.11.2016

• Problem 5.3 (Core problem)
• Problem 5.1 (Core problem)
• Problem 5.5
• Problem 5.4

(0.1.7) Homework problems 4.11.2016 - 14.11.2016

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• Problem 4.4 (Core problem)
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• Problem 3.7 (Core problem)
• Problem 3.8
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- Problem 2.9 (Core problem)
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- Problem 2.11
- Problem 2.13 (Core problem)
- Problem 2.12
- Problem 2.8

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- Problem 2.3
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- Problem 2.4
- Problem 2.6 (Core problem)

### Homework problems 30.9.2016 - 10.10.2016

- Problem 1.8 (Core problem)
- Problem 1.10
- Problem 1.11
- Problem 2.2 (Core problem)

### Homework problems 22.9.2016 - 3.10.2016

- Problem 1.2 [discussed on Monday, Sep 26]
- Problem 1.1 [discussed on Monday, Sep 26]
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13 Structure Preserving Integration

0.2 General Information

0.2.1 Weekly Homework Assignments

All problems will be published in this single “.pdf” file. Every week, we publish a list of problems (cf. Section 0.1) that should be solved. We denote by “Core problem” problems that you should really try to solve, whenever you do not have much time to dedicate to the homework.

0.2.2 Importance of Homework

Homework assignments are not mandatory. However, it is very important that you constantly exercise with the material you learn. “Solving” the homework assignments one week before the main exam by looking at the solutions will likely result in failure.

We provide hints and solutions from the beginning. It is your responsibility to look at the solutions only if you are stuck in a difficult problem and you tried to find a solution for a sufficient amount of time.

Make sure to practise with the Linux environment. During the exam you will have to work on Fedora with Gnome3: there will be no time to become familiar with this environment.

0.2.3 Corrections and Grading of Assignments

Place your handwritten solutions by Thursday night in the pigeon-holes in front of HG G 53.2. You can submit your codes to the assistants using the online submission interface. You should submit your solutions even if those are incomplete and/or incorrect. Feedback from the assistants is most useful when incomplete/incorrect solutions are returned.
Please do not submit solutions you copied from others or from the published solutions. Assignments are not graded.

You will obtain feedback about your submissions on the subsequent Monday, during the exercise class.

0.2.4 Codes and Templates

For each problem involving coding you will find templates on GitLab (the specific link is provided in the problem sheet). Templates may be used as starting point for your solutions. All solutions we provide will be based on the templates. You are not forced to use the templates, but using them will allow you to focus on the problems. This will also simplify the correction from the assistants. A similar workflow will also be used during the exam.

All templates come with a self-contained CMake file that can be used to compile only the problem you are working on.

There are many ways to obtain templates and solutions:

1. Clone the entire GitLab repository and navigate to the folders:
   - Assignments/Codes/<Chapter>/<ProblemName>/templates_nolabels for templates.
   - Assignments/Codes/<Chapter>/<ProblemName>/solutions_nolabels for solutions.

2. Follow the link you find in this “.pdf” and use the button “Download zip”.

3. Use the “.zip” files we provide on the website.

Choose the way you prefer.

0.2.5 Hints and Solutions

Hints and solutions are kept in separate “.pdf” files.

You can download the “.pdf” files with hints and solutions from the website.
Chapter 1

Computing with Matrices and Vectors

Problem 1.1: Arrow matrix × vector multiplication

Innocent looking linear algebra operation can burn considerable CPU power when implemented carelessly, see Code 1.3.11. In this problem we study operations involving so-called arrow matrices, that is, matrices, for which only a few rows/columns and the diagonal are populated, see the spy-plots in Rem. 1.3.5.

Templates: Get it on 🚀 GitLab.
Solution: Get it on 🚀 GitLab.

[ This problem involves implementation in C++ ]

Let \( n \in \mathbb{N}, n > 0 \). An “arrow matrix” \( A \in \mathbb{R}^{n \times n} \) is constructed given two vectors \( a \in \mathbb{R}^n \) and \( d \in \mathbb{R}^n \). The matrix is then squared and multiplied with a vector \( x \in \mathbb{R}^n \). This is implemented in the following C++ function:

C++11-code 1.0.1: Computing \( A^2y \) for an arrow matrix \( A \)

```c++
void arrow_matrix_2_times_x(const VectorXd &d, const VectorXd &a,
const VectorXd &x, VectorXd &y) {
    assert(d.size() == a.size() && a.size() == x.size() &&
          "Vector size must be the same!");
    int n = d.size();
    VectorXd d_head = d.head(n-1);
    VectorXd a_head = a.head(n-1);
    MatrixXd d_diag = d_head.asDiagonal();

    MatrixXd A(n,n);
    A << d_diag, a_head,
       a_head.transpose(), d(n-1);

    y = A*A*x;
}
```

Get it on 🚀 GitLab (arrowmatvec.cpp).
(1.1.a) For general vectors $d = [d_1, \ldots, d_n]^\top$ and $a = [a_1, \ldots, a_n]^\top$ sketch the pattern, that is, the spy-plot, of the matrix $A$ created in the function arrow_matrix_2_times_x in Code 1.0.1.

**HIDDEN HINT 1 for (1.1.a)** → 1.1.1:arrmatha.pdf

**SOLUTION for (1.1.a)** → 1.1.1:arrws.pdf

(1.1.b) We measure the runtime of the function arrow_matrix_2_times_x with respect to the matrix size $n$ and plot the results in Figure 1. (Get it on 🔄 GitLab (arrowmatvec.cpp).)

The plot shows timings for arrow_matrix_2_times_x (log-log plot).

Machine details: Intel(R) Core(TM) i7-6700K CPU @ 4.00GHz. Compiled with: gcc 6.2.1 (flags: -O3).

Give a detailed description of the behavior of the measured runtimes and an explanation for it.

**SOLUTION for (1.1.b)** → 1.1.2:arrwc.pdf

(1.1.c) Write an efficient C++ function

```cpp
void efficient_arrow_matrix_2_times_x(const VectorXd &d,
                                      const VectorXd &a,
                                      const VectorXd &x,
                                      VectorXd &y)
```

that computes the same product as in Code 1.0.1, but with optimal asymptotic complexity with respect to $n$. Compute the complexity of your code and explain why you obtain such result.

Here $d$ passes the vector $[d_1, \ldots, d_n]^\top$ and $a$ passes the vector $[a_1, \ldots, a_n]^\top$.

**SOLUTION for (1.1.c)** → 1.1.3:arrwi.pdf

(1.1.d) What is the asymptotic complexity of your algorithm from sub-problem (1.1.c) (with respect to matrix size $n$)?

**SOLUTION for (1.1.d)** → 1.1.4:arrwce.pdf

(1.1.e) Compare the runtime of your implementation and the implementation given in Code Code 1.0.1 for $n = 2^5, \ldots, 2^{12}$. Beware, for large $n$ ($n > 2048$) the computations may take a long time.

Output the times in seconds, using 3 decimal digits in scientific notation. You can use `std::setw`, `std::precision(int)` and `std::scientific` from the standard library to output formatted text (include iomanip). For example:

```cpp
std::cout << std::setw(8) << 1./3e4
<< std::scientific << std::setprecision(3)
<< std::setw(15) << 1./3e-9;
```
Remark: run your code using optimization flags (-O3). With CMake, you can achieve this using -DCMAKE_BUILD_TYPE=Release as a CMake option.

(1.0.6) Measuring runtimes in a C++ code

In order to measure runtimes you have two options: either you use std::chrono or use the Timer class.

How to use Timer

If you want to time a code, include timer.h, create a new Timer object, as demonstrated in the following code.

```cpp
C++11-code 1.0.7: Usage of Timer

Timer t;

// HERE CODE TO TIME

// Now you can get the time passed between start and stop using
t.duration();
// You can start() and stop() again, a number of times
// Ideally: repeat experiment many times and use min() to obtain the
// fastest run
t.min();
// You can also obtain the mean():
t.mean();
```

All times will be outputted in seconds. Timer is simply a wrapper to std::chrono.

Advanced user: how to use std::chrono

Find the documentation of chrono on C++ reference.

First include the chrono STL header file (note: this requires C++11). The chrono header provides the function:

```cpp
C++11-code 1.0.8: now() function

std::chrono::high_resolution_clock::time_point

std::chrono::high_resolution_clock::now();
```

that returns the current time using the highest possible precision offered by the machine. For simplicity, we rename the return type:

```cpp
C++11-code 1.0.9: now() function

using time_point_t = std::chrono::high_resolution_clock::time_point;

// Declare a starting point and a termination time
time_point_t start, end;
```
The difference between two objects of type `time_point_t` (e.g. `end - start`) is an object of type `std::chrono::high_resolution_clock::duration`. In order to convert the chrono’s duration type (which, in principle, can be anything: seconds, milliseconds, ...), to a fixed duration (say nanoseconds, `std::chrono::nanoseconds`), use the `duration_cast`:

```cpp
1. using duration_t = std::chrono::nanoseconds;
2. duration_t elapsed = std::chrono::duration_cast<duration_t>(end - start);
```

To obtain the actual number (as integer) used to represent `elapsed`, use `elapsed.count()`.

Note: the data type used to represent `std::chrono::seconds`, `std::chrono::milliseconds`, etc. is of integer type. Thus, you cannot obtain fractions of this units. Make sure you use a sufficiently “refined” unit of measure (e.g. `std::chrono::nanoseconds`).

---

**SOLUTION for (1.1.e)** → 1.1.5:arrwc.pdf

**End Problem 1.1**
Problem 1.2: Gram-Schmidt orthonormalization with EIGEN

In Ex. 0.2.41 and Code 0.2.42 you can find an implementation of the famous Gram-Schmidt orthonormalization algorithm from linear algebra. That code makes use of a rather simple (and inefficient) implementation of vector and matrix classes.

**Template:** Get it on GitLab.

**Solution:** Get it on GitLab.

[This problem involves implementation in C++]

(1.2.a) Determine the asymptotic complexity of the function `gramschmidt()` from Code 0.2.42 in terms of the matrix dimension \( n \), if the argument matrix \( A \) has size \( n \times n \) and no premature termination occurs.

**Solution for (1.2.a)** → 1.2.1:grsi.pdf

(1.2.b) Based on the C++ linear algebra library EIGEN, implement a function that performs the same computations as Code 0.2.42:

```cpp
MatrixXd gram_schmidt(const MatrixXd &A);
```

The output vectors should be returned as the columns of a matrix.

Use EIGEN’s block operations see Eigen documentation.

**Solution for (1.2.b)** → 1.2.2:grsi.pdf

(1.2.c) Test your implementation by applying the function `gram_schmidt` to a small random matrix and checking the orthonormality of the columns of the output matrix.

**Hidden Hint 1 for (1.2.c)** → 1.2.3:sp2mn.pdf

**Hidden Hint 2 for (1.2.c)** → 1.2.3:sp2QQ.pdf

**Solution for (1.2.c)** → 1.2.3:grst.pdf

End Problem 1.2
Problem 1.3: Kronecker product

In Def. 1.4.17 we learned about the so-called Kronecker product. In this problem we revisit the discussion of Ex. 1.4.18.

**Template:** Get it on GitHub.

**Solution:** Get it on GitHub.

[ This problem involves implementation in C++ ]

(1.3.a) Compute the Kronecker product $C = A \otimes B$ of the matrices

$$A = \begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix}$$

and

$$B = \begin{bmatrix} 5 & 6 \\ 7 & 8 \end{bmatrix}.$$

**SOLUTION for (1.3.a) → 1.3.1:cmpm.pdf**

(1.3.b) Implement a C++ function

```cpp
void kron(const MatrixXd & A, const MatrixXd & B, Matrixd & C);
```

that computes the Kronecker product of the argument matrices $A$ and $B$ and stores the result in the matrix $C$. You can use Eigen “block” operations, see the Eigen documentation.

**SOLUTION for (1.3.b) → 1.3.2:cmpk.pdf**

(1.3.c) What is the asymptotic complexity (Def. 1.4.4) in terms of the problem size parameter $n \to \infty$ of your implementation of $\text{kron}$ from (1.3.b), when we pass $n \times n$ square matrices as arguments.

You may use the Landau symbol from Def. 1.4.5 to state your answer.

**SOLUTION for (1.3.c) → 1.3.3:cmpk.pdf**

(1.3.d) In general, computing the entire matrix is unnecessary. Devise an efficient implementation of an EIGEN-based C++ function

```cpp
void kron_mult(const MatrixXd & A, const MatrixXd & B,  
               const VectorXd & x, VectorXd & y);
```

for the computation of $y = (A \otimes B)x$ for square matrices $A, B \in \mathbb{R}^{n \times n}$. Do not use reshaping through the Map method of EIGEN’s matrix classes; use access to sub-vectors by the segment method instead. The meaning of the arguments of $\text{kron\_mult}$ should be self-explanatory.

**HIDDEN HINT 1 for (1.3.d) → 1.3.4:h1.pdf**

**SOLUTION for (1.3.d) → 1.3.4:cmpk.pdf**

(1.3.e) Devise another efficient implementation of a C++ code for the computation of $y = (A \otimes B)x$, $A, B \in \mathbb{R}^{m \times n}$. This time use Eigen “reshaping” functions. The function to implement is:

```cpp
void kron_reshape(const MatrixXd &A, const MatrixXd &B,  
                  const VectorXd &x, VectorXd &y);
```

1. Computing with Matrices and Vectors
Study Rem. 1.2.27 about “reshaping” matrices in EIGEN. See also the Eigen documentation.

HIDDEN HINT 1 for (1.3.e) → 1.3.5:.pdf

SOLUTION for (1.3.e) → 1.3.5:cmpk.pdf

(1.3.f) Compare the runtimes of your implementations in sub-problems (1.3.b), (1.3.d) and (1.3.e). To this end, measure the runtime of the functions kron, kron_mult, kron_reshape, with \( n = 2^1, \ldots, 2^8 \). Repeat the experiments 10 times and consider only the smallest runtime (skip the computations with kron for \( n > 2^6 \)). You can use the class Timer or the STL class std::chrono as explained in Problem 1.1, § 1.0.6.

Report the measurements in seconds with scientific notation using 3 decimal digits.

SOLUTION for (1.3.f) → 1.3.6:cmpk.pdf

End Problem 1.3
**Problem 1.4: Fast matrix multiplication with EIGEN**

Rem. 1.4.10 presents Strassen’s algorithm that can achieve the multiplication of two dense square matrices of size $n = 2^k$, $k \in \mathbb{N}$, with an asymptotic complexity better than $O(n^3)$ (which is the complexity of a loop-based matrix multiplication). This problem centers around the implementation of this algorithm in EIGEN.

**Template:** Get it on 🍁 GitLab.

**Solution:** Get it on 🍁 GitLab.

---

[This problem involves implementation in C++]

(1.4.a) ✖️ Using EIGEN, implement a recursive function

```
MatrixXd strassenMatMult(const MatrixXd &A, const MatrixXd &B);
```

that uses Strassen’s algorithm (Rem. 1.4.10) to multiply the two square matrices $A$ and $B$ of size $n = 2^k$, $k \in \mathbb{N}$, and returns the result as output.

You can use the template we provide. Get it on 🍁 GitLab (strassen.hpp).

**SOLUTION** for (1.4.a)  ➔ 1.4.1:fastmi.pdf

(1.4.b) ✖️ Validate the correctness of your code by comparing the result with EIGEN’s built-in matrix multiplication.

You can use the template. Get it on 🍁 GitLab (test.cpp).

**HIDDEN HINT 1** for (1.4.b) ➔ 1.4.2:hs1.pdf

**SOLUTION** for (1.4.b) ➔ 1.4.2:fastmv.pdf

(1.4.c) ✖️ Measure the runtime of your function strassenMatMult for random matrices of sizes $2^k$, $k = 4, \ldots, 9$, and compare with the matrix multiplication offered by the *-operator of EIGEN.

You can use the class Timer or the STL class std::chrono as explained in Problem 1.1, § 1.0.6. Base your code on the supplied template. Get it on 🍁 GitLab (test.cpp).

**Recommendation:** Use the optimization capabilities of your C++ compiler. With CMake, this can be done by appending -DCMAKE_BUILD_TYPE=Release to the CMake invocation. Please note that this also disables various integrity checks.

**Warning:** For big values of $n$, the computations may take some time. Consider reducing $n$ while debugging.

**SOLUTION** for (1.4.c) ➔ 1.4.3:fastmt.pdf

---

End Problem 1.4
Problem 1.5: Householder reflections

This problem is a supplement to Section 1.5.1 and is related to Gram-Schmidt orthogonalization, see Code 1.5.4.
For solving this problem, it is useful to remember the QR-decomposition of a matrix from linear algebra, see also Thm. 3.3.9. This problem is meant to practise some (advanced) linear algebra skills.

**Template:** Get it on GitLab.

**Solution:** Get it on GitLab.

[ This problem involves implementation in C++ ]

(1.5.a)

Let \( v \in \mathbb{R}^n, n \in \mathbb{N}, n > 0 \). Consider the following algorithm:

**Algorithm 1.0.20: Householder reflection**

\[
\begin{align*}
\mathbf{w} &\leftarrow v / \|v\|_2 \\
\mathbf{u} &\leftarrow \mathbf{w} \\
\mathbf{u}_1 &\leftarrow \mathbf{u}_1 + 1 \\
\mathbf{q} &\leftarrow \mathbf{u} / \|\mathbf{u}\|_2 \\
\mathbf{X} &\leftarrow \mathbf{I} - 2\mathbf{q}\mathbf{q}^\top \\
\mathbf{Z} &\leftarrow (\mathbf{X}_{:,2:n})
\end{align*}
\]

Write a C++ function with signature:

```cpp
void houserefl(const VectorXd &v, MatrixXd &Z);
```

that implements Code 1.0.20. Use data types from EIGEN.

**HIDDEN HINT 1 for (1.5.a) → 1.5.1:hrfH1.pdf**

**SOLUTION for (1.5.a) → 1.5.1:impl.pdf** ▲

(1.5.b) Show that the matrix \( \mathbf{X} \), defined in Code 1.0.20, satisfies:

\[
\mathbf{X}^\top \mathbf{X} = \mathbf{I}_n
\]

Here \( \mathbf{I}_n \) is the identity matrix of size \( n \).

**HIDDEN HINT 1 for (1.5.b) → 1.5.2:norm.pdf**

**SOLUTION for (1.5.b) → 1.5.2:orth.pdf** ▲

(1.5.c) Show that the first column of \( \mathbf{X} \), in Code 1.0.20, is a multiple of the vector \( v \).

**HIDDEN HINT 1 for (1.5.c) → 1.5.3:muh.pdf**

**SOLUTION for (1.5.c) → 1.5.3:muls.pdf** ▲

(1.5.d) What property does the set of columns of the matrix \( \mathbf{Z} \) have? What is the purpose of the function `houserefl`?

**SOLUTION for (1.5.d) → 1.5.4:propertyimpl.pdf** ▲
What is the asymptotic complexity of the function $\text{houserefl}$ as the length $n$ of the input vector $\mathbf{v}$ tends to $\infty$?

Specify it in leading order using the Landau symbol $O$.

SOLUTION for (1.5.e) → 1.5.5:impl.pdf

End Problem 1.5
Problem 1.6: Matrix powers

This problem studies a (moderately) efficient way to compute large integer powers of matrices in EIGEN.

Template: Get it on 🚀 GitLab.
Solution: Get it on 🚀 GitLab.

This problem deals with integer powers of square matrices, defined as:

\[ A^k := A \cdot \ldots \cdot A, \quad k \in \mathbb{N} \]

for \( A \in \mathbb{C}^{n \times n} \) and \( n \in \mathbb{N}, n > 0 \).

(1.6.a) Implement a C++ function

```cpp
void matPow(MatrixXcd & A, unsigned int k);
```

that, using only basic linear algebra operations (including matrix-vector or matrix-matrix multiplications), computes the \( k^{th} \) power of the \( n \times n \) matrix \( A \) as efficiently as possible. You can use the provided template. Get it on 🚀 GitLab (matPow.cpp).

Here, MatrixXcd is a complex matrix. A complex matrix is similar to MatrixXd, and differs only by the fact that it contains elements of \( \mathbb{C} \).

**Hidden Hint 1** for (1.6.a) → 1.6.1.pdf

Remark: a **MatrixXcd** is defined internally (in EIGEN), as:

```cpp
using MatrixXcd = Matrix<std::complex, Dynamic, Dynamic>;
```

where **Dynamic** is an **enum** type with value \(-1\). A generic matrix can be defined in EIGEN as

```cpp
Matrix<T, rows, cols> M;
```

where rows and cols are integers (number of rows resp. columns) and \( T \) is the underlying type. If rows (resp. cols) is \(-1\) (or Dynamic), the Matrix will have a variable number of rows (resp. columns), see ➞§ 1.2.11.

Remark: Matrix multiplication in EIGEN is not affected by aliasing issues, cf. 📖 Eigen documentation. Therefore you can safely write \( A = A*A \).

Remark: For code validation in the EIGEN implementation of Matrix power (MatrixXcd::pow(unsigned int)) can be used writing:

```cpp
#include <unsupported/Eigen/MatrixFunctions>
```

**Solution for (1.6.a)** → 1.6.1:powi.pdf

(1.6.b) Find (in leading order and state using the Landau symbol \( O \)) the asymptotic complexity in \( k \) (and \( n \)) of your implementation of matPow() taking into account that in EIGEN a matrix-matrix multiplication requires a \( O(n^3) \) computational effort.

**Solution for (1.6.b)** → 1.6.2:powc.pdf
(1.6.c) Compute the runtime of the Eigen power function \( \text{MatrixXXd::pow(int)} \) and find out the complexity w.r.t \( k \). Compare this with the function \( \text{matPow from (1.6.a)} \). For \( n > 0 \), use the \( n \times n \) matrix defined by

\[
(A_{jk}) := \frac{1}{\sqrt{n}} \exp\left(\frac{2\pi i j k}{n}\right)
\]

to test the two functions \( i \) is the complex imaginary unit).

You should use the class \text{Timer} or the STL class \text{std::chrono} as explained in Problem 1.1, § 1.0.6.

Compute and output the runtime of the computation of the power for a matrix of size \( N = 3 \). The runtime should be the minimum runtime of 10 trial runs for \( k = 2, \ldots, 2^{31} \). Output the time is seconds, using 3 decimal digits in scientific notation.

\textbf{SOLUTION} for (1.6.c) \( \rightarrow 1.6.3:powr.pdf \)
Problem 1.7: Structured matrix–vector product

In Ex. 1.4.15 we saw how the particular structure of a matrix can be exploited to compute a matrix-vector product with substantially reduced computational effort. This problem presents a similar case.

**Template:** Get it on GitLab.
**Solution:** Get it on GitLab.

[This problem involves implementation in C++]

Let \( n \in \mathbb{N}, n > 0 \) and consider the real \( n \times n \) matrix \( A \) defined by

\[
(A)_{i,j} = a_{i,j} = \min\{i,j\}, \ i, j = 1, \ldots, n.
\]  

(1.0.24)

The matrix-vector product \( y = Ax \) can be implemented in C++ as

```cpp
VectorXd one = VectorXd::Ones(n);
VectorXd linsp = VectorXd::LinSpaced(n, 1, n);
y = (one * linsp.transpose()).cwiseMin(linsp * one.transpose()) * x;
```

Get it on GitLab (multAmin.cpp).

(1.7.a) What is the asymptotic complexity (for \( n \to \infty \)) of the evaluation of the C++ code displayed above, with respect to the problem size parameter \( n \)?

**SOLUTION** for (1.7.a) → 1.7.1:stro.pdf

(1.7.b) Write an efficient C++ function

```cpp
void multAmin(const VectorXd &x, VectorXd &y);
```

that computes the same multiplication as Code 1.0.29 but with a better asymptotic complexity with respect to \( n \) (you can use the template). Get it on GitLab (multAmin.cpp).

You can test your implementation by comparing the returned values with the ones obtained with Code 1.0.29.

**HIDDEN HINT** 1 for (1.7.b) → 1.7.2:smv:h1.pdf

**SOLUTION** for (1.7.b) → 1.7.2:stri.pdf

(1.7.c) What is the asymptotic complexity (in terms of problem size parameter \( n \)) of your function multAmin?

**SOLUTION** for (1.7.c) → 1.7.3:cmpk.pdf

(1.7.d) Compare the runtimes of your implementation and the implementation given in Code 1.0.29 for \( n = 2^5, \ldots, 2^{12} \).

You can use the class Timer or the STL class std::chrono as explained in Problem 1.1, § 1.0.6.

Report the measurements in seconds with scientific notation using 3 decimal digits.

**SOLUTION** for (1.7.d) → 1.7.4:cmpk.pdf

(1.7.e) Consider the following C++ snippet:
C++11-code 1.0.29: Initializing $B$

```cpp
MatrixXd B = MatrixXd::Zero(n, n);
for (unsigned int i = 0; i < n; ++i) {
    B(i, i) = 2;
    if (i < n-1) B(i+1, i) = -1;
    if (i > 0) B(i-1, i) = -1;
}
B(n-1,n-1) = 1;
```

Get it on GitLab (multAmin.cpp).

Sketch the matrix $B$ created by these lines.

SOLUTION for (1.7.e) → 1.7.5:cmpk.pdf

(1.7.f) With $A$ from (1.0.24) and $B$ from (1.7.e) write a short EIGEN-based C++ program that, for $n = 10$, computes $ABe_j$, $e_j$ the $j$-th unit vector in $\mathbb{R}^n$, $j = 1, \ldots, n$, and prints the result.

Formulate a conjecture based on your observations.

SOLUTION for (1.7.f) → 1.7.6:cmpkinv.pdf

End Problem 1.7
Problem 1.8: Avoiding cancellation

In Section 1.5.4 we saw that the so-called cancellation phenomenon is a major cause of numerical instability, cf. § 1.5.43. Cancellation is the massive amplification of relative errors when subtracting two real numbers in floating point representation of about the same value. Fortunately, expressions vulnerable to cancellation can often be recast in a mathematically equivalent form that is no longer affected by cancellation, see § 1.5.55. There, we studied several examples, and this problem gives some more.

Template: Get it on GitLab.
Solution: Get it on GitLab.

This problem involves implementation in C++

(1.8.a) We consider the function
\[ f_1(x_0, h) := \sin(x_0 + h) - \sin(x_0). \]  

1. Derive an equivalent expression \( f_2(x_0, h) = f_1(x_0, h) \), which no longer involves the difference of return values of trigonometric functions.

2. Suggest a formula that avoids cancellation errors for computing the approximation
\[ f'(x) \approx \frac{f(x_0 + h) - f(x_0)}{h} \]

of the derivative of \( f(x) := \sin(x) \) at \( x = x_0 \).

3. Write a C++ program that implements your formula and computes an approximation of \( f'(1.2) \), for \( h = 1 \cdot 10^{-20}, 1 \cdot 10^{-19}, \ldots, 1 \). Tabulate the relative error of the result using \( \cos(1.2) \) as exact value. Plot the error of the approximation of \( f'(x) \) at \( x = 1.2 \). Use the mgl::Figure class as explained in the lecture notes.

For background information refer to Ex. 1.5.45.

4. Explain the observed behaviour of the error.

HIDDEN HINT 1 for (1.8.a) → 1.8.1:cnch1.pdf
SOLUTION for (1.8.a) → 1.8.1:cancsin.pdf

(1.8.b) Rewrite function \( f(x) := \ln(x - \sqrt{x^2 - 1}), x > 1 \), into a mathematically equivalent expression that is more suitable for numerical evaluation for any \( x > 1 \). Explain why, and provide a numerical example, which highlights the superiority of your new formula.

HIDDEN HINT 1 for (1.8.b) → 1.8.2:logcnch.pdf
SOLUTION for (1.8.b) → 1.8.2:canclog.pdf

(1.8.c) For the following expressions, state the numerical difficulties that might affect a straightforward implementation for certain values of \( x \) (which ones?), and rewrite the formulas in a way that is more suitable for numerical computation.

1. \( \sqrt{x + \frac{1}{x}} - \sqrt{x - \frac{1}{x}}, \) for \( x > 1 \).

2. \( \sqrt{\frac{1}{ax^2}} + \frac{1}{bx}, \) for \( a, b > 0 \).

SOLUTION for (1.8.c) → 1.8.3:cancsqr.pdf

End Problem 1.8
Problem 1.9: Complexity of a C++ function

In this problem we recall a concept from linear algebra: the diagonalization of a square matrix. Unless you can still remember what this means, please look up the chapter on “eigenvalues” in your linear algebra lecture notes. This problem also has a subtle relationship with Problem 1.6.

**Template:** Get it on 🫖 GitLab. **Solution:** Get it on 🫖 GitLab.

[This problem involves implementation in C++]

We consider the C++ function defined in `getit.cpp` (cf. Code 1.0.32). Get it on 🫖 GitLab (`getit.cpp`).

**C++11-code 1.0.32: Code for `getit`**

```cpp
VectorXd getit(const MatrixXd &A, const VectorXd &x, unsigned int k) {

    EigenSolver<MatrixXd> eig = EigenSolver<MatrixXd>(A);
    const VectorXcd & V = eig.eigenvalues();
    const MatrixXcd & W = eig.eigenvectors();

    VectorXcd cx = x.cast<std::complex<double>>();

    VectorXcd ret = W * 
    ( 
        V.array().pow(k) * 
        (W.partialPivLU().solve(cx)).array()
    ).matrix();

    return ret.real();
}
```

Get it on 🫖 GitLab (`getit.cpp`).

See the 🦊 Eigen documentation for eigenvalue decompositions in Eigen.

The operator `array()` for \( v \in \mathbb{R}^n \) transforms the vector to an EIGEN array, on which operations are performed componentwise. The function `matrix()` is the “inverse” of `array()`, transforming an array to a matrix, on which vector/matrix operations are performed.

The code `W.partialPivLU().solve(cx)` performs a LU decomposition and solves the system \( W*x = cx \) for \( x \). See the 🦊 Eigen documentation.

The `MatrixBase::cast<T>()` method applied to a matrix, will perform a componentwise cast of the matrix to a matrix of type `T`. See the 🦊 Eigen documentation.

(1.9.a) 📜 What is the output of `getit`, when \( A \) is a diagonalizable \( n \times n \) matrix, \( x \in \mathbb{R}^n \) and \( k \in \mathbb{N} \)?

**SOLUTION for (1.9.a) → 1.9.1:eigpoww.pdf**

(1.9.b) 📜 Fix \( k \in \mathbb{N} \). Discuss (in detail) the asymptotic complexity of `getit` for \( n \to \infty \).

You may use the fact that computing eigenvalues and eigenvectors of an \( n \times n \) matrix has asymptotic complexity \( O(n^3) \) for \( n \to \infty \).

**SOLUTION for (1.9.b) → 1.9.2:eigpowc.pdf**
End Problem 1.9
Problem 1.10: Approximating the Hyperbolic Sine

In this problem, we study how Taylor expansions can be used to avoid cancellation errors in the approximation of the hyperbolic sine, cf. the discussion in Ex. 1.5.65.

Template: Get it on GitHub.
Solution: Get it on GitHub.

[ This problem involves implementation in C++ ]

Consider the C++ code given in Listing 1.0.33.

C++11-code 1.0.33: Implementation of sinh

```cpp
auto sinh_unstable = [] (double x) {
    double t = std::exp(x);
    return .5 * (t - 1./t);
};
```

Get it on GitHub (sinh.cpp).

(1.10.a) Explain why the function given in Listing 1.0.33 may not give a good approximation of the hyperbolic sine for small values of $x$, and compute the relative error

$$
\epsilon_{rel} := \frac{|\sinh_{unstable}(x) - \sinh(x)|}{|\sinh(x)|}
$$

with C++ for $x = 10^{-k}$, $k = 1, 2, \ldots, 10$. As “exact value” use the result of the C++ built-in function `std::sinh` (include `cmath`).

Solution for (1.10.a) → 1.10.1:sinhex.pdf

(1.10.b) Write the Taylor expansion with $m$ terms around $x = 0$ of the function $e^x$. Specify the remainder, cf. Ex. 1.5.65.

Solution for (1.10.b) → 1.10.2:sinhwrt.pdf

(1.10.c) Prove that, for every $x \geq 0$ the following inequality holds true:

$$
\sinh x \geq x.
$$

Solution for (1.10.c) → 1.10.3:sinhleq.pdf

(1.10.d) Based on the Taylor expansion, find an approximation for $\sinh(x)$, for every $0 \leq x \leq 10^{-3}$, so that the relative approximation error $\epsilon_{rel}$ is smaller than $10^{-15}$. Follow the considerations of Ex. 1.5.65.

Solution for (1.10.d) → 1.10.4:sinhty.pdf

End Problem 1.10
Problem 1.11: Complex roots

This problem deals with complex numbers and cancellation errors.

**Templates:** Get it on GitHub.

**Solution:** Get it on GitHub.

[ This problem involves implementation in C++ ]

Given a complex number $w = u + iv$, $u, v \in \mathbb{R}$ with $v \geq 0$, its root $\sqrt{w} = x + iy$ can be defined by

$$
x := \sqrt{\left(\sqrt{u^2 + v^2} + u\right)/2},
$$

(1.0.36)

$$
y := \sqrt{\left(\sqrt{u^2 + v^2} - u\right)/2}.
$$

(1.0.37)

Here, $\sqrt{-1} = i$.

(1.11.a) □ For what $w \in \mathbb{C}$ will the direct implementation of (1.0.36) and (1.0.37) be vulnerable to cancellation?

**Solution for (1.11.a)** → 1.11.1:root1.pdf

(1.11.b) □ Compute $xy$ as an expression of $u$ and $v$.

**Solution for (1.11.b)** → 1.11.2:root2.pdf

(1.11.c) □ Implement a function

$$
\text{std::complex<double> myroot( std::complex<double> w );}
$$

that computes the root of $w$ as given by (1.0.36) and (1.0.37) without the risk of cancellation. You may use only real arithmetic: for instance, you may not apply the function `std::sqrt` with complex arguments.

Test your implementation with $w = 10^{20} + 5i$ and with $w = -5 + 10^{20}i$.

**Solution for (1.11.c)** → 1.11.3:root3.pdf

End Problem 1.11
Problem 1.12: Symmetric Gauss-Seidel iteration

For a square matrix $A \in \mathbb{R}^{n,n}$, define $D_A, L_A, U_A \in \mathbb{R}^{n,n}$ by:

$$(D_A)_{i,j} := \begin{cases} (A)_{i,i}, & i = j, \\ 0, & i \neq j, \end{cases}$$

$$(L_A)_{i,j} := \begin{cases} (A)_{i,j}, & i > j, \\ 0, & i \leq j, \end{cases}$$

$$(U_A)_{i,j} := \begin{cases} (A)_{i,j}, & i < j, \\ 0, & i \geq j. \end{cases}$$

Equation (1.0.39)

The symmetric Gauss-Seidel iteration associated with the linear system of equations $Ax = b$ is defined as

$$x^{(k+1)} = (U_A + D_A)^{-1}b - (U_A + D_A)^{-1}L_A(L_A + D_A)^{-1}(b - U_Ax^{(k)}).$$

Equation (1.0.40)

(1.12.a) Give a necessary and sufficient condition on $A$, such that the iteration (1.0.40) is well-defined.

Solution for (1.12.a) → 1.12.1:gsitw.pdf

(1.12.b) Assume that (1.0.40) is well-defined. Show that a fixed point $x$ of the iteration (1.0.40) is a solution of the linear system of equations $Ax = b$.

Solution for (1.12.b) → 1.12.2:sinhex.pdf

(1.12.c) Implement a C++ function

```cpp
void GSIt(const MatrixXd & A, const VectorXd & b, VectorXd & x, double rtol);
```

solving the linear system $Ax = b$ using the iterative scheme (1.0.40). To that end, apply the iterative scheme to an initial guess $x^{(0)}$ passed trough $x$. The approximated solution given by the final iterate is then stored in $x$ as an output.

Use a correction based termination criterion with relative tolerance $rtol$ based on the Euclidean vector norm.

Solution for (1.12.c) → 1.12.3:gsitf.pdf

(1.12.d) Test your implementation ($n = 9$, $rtol = 10^{-8}$) with the linear system given by

$$A = \begin{bmatrix} 3 & 1 & 0 & \cdots & 0 \\ 2 & \ddots & \ddots & \ddots \\ 0 & \ddots & \ddots & \ddots & 0 \\ \vdots & \ddots & \ddots & \ddots & \ddots \\ 0 & \cdots & 0 & 2 & 3 \end{bmatrix} \in \mathbb{R}^{9,9}, b = \begin{bmatrix} 1 \\ \vdots \\ 1 \end{bmatrix} \in \mathbb{R}^{9}$$

Equation (1.0.49)

output the $l^2$ norm of the residual of the approximated solution. Use $b$ as your initial data.

Solution for (1.12.d) → 1.12.4:gsitim.pdf

(1.12.e) Using the same matrix $A$ and the same r.h.s. vector $b$ as above (1.12.d), we have tabulated the quantity $\|x^{(k)} - A^{-1}b\|_2$ for $k = 1, \ldots, 20$. 

1. Computing with Matrices and Vectors, 1. Computing with Matrices and Vectors
<table>
<thead>
<tr>
<th>$k$</th>
<th>$|x^{(k)} - A^{-1}b|_2$</th>
<th>$k$</th>
<th>$|x^{(k)} - A^{-1}b|_2$</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>0.172631</td>
<td>11</td>
<td>0.00341563</td>
</tr>
<tr>
<td>2</td>
<td>0.0623049</td>
<td>12</td>
<td>0.00234255</td>
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<tr>
<td>3</td>
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<td>13</td>
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</tr>
<tr>
<td>4</td>
<td>0.0360226</td>
<td>14</td>
<td>0.00109288</td>
</tr>
<tr>
<td>5</td>
<td>0.0272568</td>
<td>15</td>
<td>0.000744595</td>
</tr>
<tr>
<td>6</td>
<td>0.0200715</td>
<td>16</td>
<td>0.000506784</td>
</tr>
<tr>
<td>7</td>
<td>0.0144525</td>
<td>17</td>
<td>0.000344682</td>
</tr>
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<td>0.000234316</td>
</tr>
<tr>
<td>9</td>
<td>0.00715417</td>
<td>19</td>
<td>0.000159234</td>
</tr>
<tr>
<td>10</td>
<td>0.00495865</td>
<td>20</td>
<td>0.000108185</td>
</tr>
</tbody>
</table>

Describe qualitatively and quantitatively the convergence of the iterative scheme with respect to the number of iterations $k$.

SOLUTION for (1.12.e) → 1.12.5:gsitc.pdf

End Problem 1.12
Chapter 2

Direct Methods for Linear Systems of Equations

Problem 2.1: Resistance to impedance map

In § 2.6.13, we learned about the Sherman-Morrison-Woodbury update formula Lemma 2.6.22, which allows the efficient solution of a linear system of equations after a low-rank update according to Eq. (2.6.17), provided that the setup phase of an elimination (§ 2.3.30) solver has already been done for the system matrix.

Template: Get it on GitLab.
Solution: Get it on GitLab.

[ This problem involves implementation in C++ ]

In this problem, we examine the concrete application from Ex. 2.6.25, where the update formula is key to efficient implementation. This application is the computation of the impedance of the circuit drawn in Fig. 5 as a function of a variable resistance of a single circuit element.

This circuit contain only identical linear resistors with the resistance $R$, that is, the relationship between branch currents and voltages is $I = RU$ throughout. Excitation is provided by a voltage $V$ imposed at node 16.

Here we consider DC operation (stationary setting), that is, all currents and voltages are real-valued.

(2.1.a) Study Ex. 2.1.3 that explains how to compute voltages and currents in a linear circuit by means of nodal analysis. Understand how this leads to a linear system of equations for the unknown nodal potentials. The fundamental laws of circuit analysis should be known from physics as well as the principles of nodal analysis.

(2.1.b) Use nodal analysis to derive the linear system of equations $A_R x = b$ satisfied by the nodal potentials of the circuit from Figure 5. Here, $x$ denotes the unknown voltages at the nodes. The voltage $V$ is applied to node #16. Node #17 is grounded (set voltage to 0V). All resistors except for the controlled one ($R_x$, colored magenta) have the same resistance $R$. Use the numbering of nodes indicated in Figure 5.

Optionally, you can make the computer work for you and find a fast way to build a matrix providing only
the essential data. This is less tedious, less error prone and more flexible than specifying each entry individually. For this you can use auxiliary data structures.

 SOLUTION for (2.1.b) → 2.1.2:circmat.pdf

(2.1.c) 🌐 Characterise the change in the circuit matrix $A_{R_x}$ derived in sub-problem (2.1.b) induced by a change in the value of $R_x$ as a low-rank modification of the circuit matrix $A_0$. Use the matrix $A_0$ (with $R_x = 0$) as your “base state”.

 HIDDEN HINT 1 for (2.1.c) → 2.1.3:circ.ch

 SOLUTION for (2.1.c) → 2.1.3:circsmw.pdf

(2.1.d) 🌐 Based on the Eigen library, implement a C++ class

```cpp
class ImpedanceMap {
    std::size_t nnodes;  //< Number of nodes in the circuit

public:
    /* 
    * 
    * 
    */
    ImpedanceMap(double R, double V) : R(R), V(V) {
        // TODO: build the matrix $A_0$.
        // Compute $lu$ factorization of $A_0$.
        // Store $LU$ factorization in 'lu'.
        // Compute the right hand side and store it in 'b'.
    }

    /* 
    * Compute the impedance given the resistance $R_x$.
    * Use SMW formula for low rank perturbations to reuse LU
    * factorization.
    * 
    */
    double operator()(double Rx) {
        // TODO: use SMW formula to compute the solution of $A_{R_x}x = b$
        // Compute and return the impedance of the system.
    }

private:
    MatrixXd  lu  //< Store $LU$ decomps. of matrix $A$.
    double    //< Resistance $R$ and source voltage $V$.
    VectorXd  //< R.h.s vector prescribing sink/source voltages.
};
```

Get it on 🌐 GitLab (impedancemap.cpp).
whose \texttt{operator()} returns the impedance of the circuit from Figure 5, when supplied with a concrete value for $R_x$. This function should be implemented efficiently using \texttt{Lemma 2.6.22}. The setup phase of Gaussian elimination should be carried out in the constructor.

Test your class using $R = 1$, $V = 1$ and $R_x = 1, 2, 4, \ldots, 1024$.

For $R_x = 1024$, we obtain an impedance of 2.65744.

See the file \texttt{impedancemap.cpp}.

The impedance of the circuit is the quotient of the voltage at the input node #16 and the current through the voltage source.

\textbf{Solution for (2.1.d) \rightarrow 2.1.4:circimp.pdf}
Problem 2.2: Partitioned Matrix

Based on the block view of matrix multiplication presented in §1.3.15, we looked a block elimination for the solution of block partitioned linear systems of equations in §2.6.2. Also of interest are Rem. 2.3.34 and Rem. 2.3.32 where LU-factorisation is viewed from a block perspective. Closely related to this problem is Ex. 2.6.5, which you should study again as warm-up to this problem.

Template: Get it on ✝ GitLab.
Solution: Get it on ✝ GitLab.

[ This problem involves implementation in C++ ]

Let the matrix $A \in \mathbb{R}^{n+1,n+1}$ be partitioned according to

$$A = \begin{bmatrix} R & v \\ u^T & 0 \end{bmatrix},$$

(2.0.5)

where $v \in \mathbb{R}^n$, $u \in \mathbb{R}^n$, and $R \in \mathbb{R}^{n \times n}$ is upper triangular and regular.

2.2.a  Give a necessary and sufficient condition for the triangular matrix $R$ to be invertible.

SOLUTION for (2.2.a)  → 2.2.1:partinv.pdf

2.2.b  Determine expressions for the sub-vectors $z \in \mathbb{R}^n$, $\xi \in \mathbb{R}$ of the solution vector of the linear system of equations

$$\begin{bmatrix} R & v \\ u^T & 0 \end{bmatrix} \begin{bmatrix} z \\ \xi \end{bmatrix} = \begin{bmatrix} b \\ \beta \end{bmatrix}$$

for arbitrary $b \in \mathbb{R}^n$, $\beta \in \mathbb{R}$.

Use block-wise Gaussian elimination as presented in §2.6.2.

SOLUTION for (2.2.b)  → 2.2.2:partgauss.pdf

2.2.c  Show that $A$ is regular if and only if $u^T R^{-1} v \neq 0$.

SOLUTION for (2.2.c)  → 2.2.3:partareg.pdf

2.2.d  Implement the C++ function

```cpp
void solvelse(const MatrixXd & R,
               const VectorXd & v, const VectorXd & u,
               const VectorXd & b, VectorXd & x);
```

for the efficient computation of the solution of $Ax = b$ (with $A$ as in (2.0.5)). Perform size check on input matrices and vectors.

Use the decomposition from (2.2.b).

You can rely on the triangularView() function to instruct EIGEN of the triangular structure of $R$, see Code 1.2.16.

SOLUTION for (2.2.d)  → 2.2.4:partimpl.pdf

2.2.e  Test your implementation by comparing with a standard LU-solver provided by EIGEN.

Check the EIGEN documentation.

SOLUTION for (2.2.e)  → 2.2.5:parttest.pdf
(2.2.f) What is the asymptotic complexity of your implementation of `solvelse()` in terms of problem size parameter $n \to \infty$?

SOLUTION for (2.2.f) $\to 2.2.6$:partcmp.pdf

End Problem 2.2
Problem 2.3: Banded matrix

Banded matrices are an important class of structured matrices; see ➔ Section 2.7.6 and Def. 2.7.55. We will study ways to exploit during computations the knowledge that only some (sub)diagonals of a matrix are nonzero.

Template: Get it on 🍁 GitLab.
Solution: Get it on 🍁 GitLab.

[ This problem involves implementation in C++ ]

For \( n \in \mathbb{N} \), consider the following matrix \((a_i, b_i \in \mathbb{R})\):

\[
A := \begin{bmatrix}
2 & a_1 & 0 & \ldots & \ldots & 0 \\
0 & 2 & a_2 & 0 & \ldots & 0 \\
b_1 & 0 & \ddots & \ddots & \ddots & \vdots \\
0 & b_2 & \ddots & \ddots & \ddots & 0 \\
\vdots & 0 & \ddots & \ddots & \ddots & \ddots \\
\vdots & \vdots & \ddots & \ddots & \ddots & a_{n-1} \\
0 & 0 & \ldots & 0 & b_{n-2} & 0 & 2
\end{bmatrix} \in \mathbb{R}^{n \times n} \quad (2.0.8)
\]

This matrix is an instance of a banded matrix.

(2.3.a) Implement an efficient C++ function `multAx` for the computation of \( y = Ax \):

```cpp
template <class Vector>
void multAx(const Vector & a, const Vector & b, const Vector & x, Vector & y);
```

Vector \( a \) and Vector \( b \) contain the nonzero entries along the subdiagonals of matrix \( A \) (Eq. (2.0.8)). Vector \( y \) and Vector \( x \) are the vectors of equation \( y = Ax \) (Vector \( y \) is the output).

SOLUTION for (2.3.a) → 2.3.1:effbandimpl.pdf

(2.3.b) Show that \( A \) is invertible if \( a_i, b_i \in [0, 1] \).

HIDDEN HINT 1 for (2.3.b) → 2.3.2:effbandinvh.pdf

SOLUTION for (2.3.b) → 2.3.2:effbandinv.pdf

(2.3.c) Assume that \( b_i = 0, \forall i = 1, \ldots, n-2 \). Implement an efficient C++ function solving \( Ax = r \):

```cpp
template <class Vector>
void solvelseAupper(const Vector & a, const Vector & r, Vector & x);
```

Vector \( a \) contains the nonzero entries along the upper subdiagonal of matrix \( A \) (Eq. (2.0.8)). Vector \( r \) and Vector \( x \) are the vectors of the equation \( r = Ax \) (Vector \( x \) is the output).

HIDDEN HINT 1 for (2.3.c) → 2.3.3:effbandimplh.pdf

SOLUTION for (2.3.c) → 2.3.3:effbandimplsol.pdf

(2.3.d) For general \( a_i, b_i \in [0, 1] \), implement an efficient C++ function that computes the solution of \( Ax = r \) by Gaussian elimination:

```cpp
template <class Vector>
void solvelseA(const Vector & a, const Vector & b, const Vector & r, Vector & x);
```

You must not use any high-level solver routines of EIGEN.

**HIDDEN HINT 1 for (2.3.d)** → 2.3.4:effbandgaussh.pdf

**SOLUTION for (2.3.d)** → 2.3.4:effbandhausssol.pdf ▲

(2.3.e) □ What is the asymptotic complexity of your implementation of `solvelseA` for \( n \to \infty \)?

**HIDDEN HINT 1 for (2.3.e)** → 2.3.5:effbandcompl.pdf

**SOLUTION for (2.3.e)** → 2.3.5:effbandcompls.pdf ▲

(2.3.f) □ Implement `solvelseAEigen` as in (2.3.d), but this time using EIGEN's sparse elimination solver.

**HIDDEN HINT 1 for (2.3.f)** → 2.3.6:effbandsprs.pdf

**SOLUTION for (2.3.f)** → 2.3.6:effbandsprssol.pdf ▲

End Problem 2.3
Problem 2.4: Sequential linear systems

Consider a sequence of linear systems when all the linear systems share the same matrix $A$: $Ax = b_i$. The computational cost of this problem may be reduced by performing an LU decomposition of $A$ only once and reusing it for the different systems.

Template: Get it on GitHub.
Solution: Get it on GitHub.

This problem involves implementation in C++

Consider the following pseudocode with input data $A \in \mathbb{R}^{n \times n}$ and $b \in \mathbb{R}^n$:

Algorithm 2.0.13: Code `solvepermb`

Input: Matrix $A \in \mathbb{R}^{n \times n}$, vector $b \in \mathbb{R}^n$

Output: Matrix $X = [X_1, \ldots, X_n] \in \mathbb{R}^{n \times n}$, $X_i \in \mathbb{R}^n$

while not all cyclic permutations of $b$ tested yet do

$b \leftarrow [b_n, b_1, b_2, \ldots, b_{n-1}]^\top$

$X_i = A^{-1}b$  

end while

(2.4.a) What is the worst case asymptotic complexity of the function `solvepermb` for $n \to \infty$?

Hidden Hint 1 for (2.4.a) → 2.4.1:permch.pdf

Solution for (2.4.a) → 2.4.1:permcs.pdf ▲

(2.4.b) Port the function `solvepermb` (Code 2.0.13) to C++ using EIGEN.

Hidden Hint 1 for (2.4.b) → 2.4.2:permph.pdf

Solution for (2.4.b) → 2.4.2:permps.pdf ▲

(2.4.c) Design an efficient C++ implementation of function `solvepermb` using EIGEN with asymptotic complexity $O(n^3)$.

Hidden Hint 1 for (2.4.c) → 2.4.3:permeh.pdf

Solution for (2.4.c) → 2.4.3:permes.pdf ▲

End Problem 2.4
Consider the following pseudocode:

**Algorithm 2.0.16: Code `rankoneinvit`**

**Input:** \( d \in \mathbb{R}^n, tol \in \mathbb{R}, tol > 0 \)

**Output:** \( l_{\text{min}} \)

\[
\begin{align*}
\text{ev} & \leftarrow d \\
\text{l}_{\text{min}} & \leftarrow 0 \\
\text{l}_{\text{new}} & \leftarrow \min \|d\| \\
\text{while } & |\text{l}_{\text{new}} - \text{l}_{\text{min}}| > \text{tol} \cdot \text{l}_{\text{min}} \text{ do} \\
& \text{l}_{\text{min}} \leftarrow \text{l}_{\text{new}} \\
& \text{M} \leftarrow \text{diag}(d) + \text{ev} \cdot \text{ev}^\top \\
& \text{ev} \leftarrow \text{M}^{-1}\text{ev} \\
& \text{ev} \leftarrow \text{ev}/\|\text{ev}\| \\
& \text{l}_{\text{new}} \leftarrow \text{ev}^\top \text{Mev} \\
\text{end while} \\
\text{l}_{\text{min}} & \leftarrow \text{l}_{\text{new}}
\end{align*}
\]

**(2.5.a)** Port the function `rankoneinvit` (Code 2.0.16) to C++ using EIGEN.

The C++ code should perform exactly the same computations. In EIGEN the `asDiagonal()` method converts a vector into a diagonal matrix.

Do not expect to understand the purpose of this function.

**Solution for (2.5.a)** → 2.5.1:smwps.pdf

**(2.5.b)** What is the asymptotic complexity of the body of the loop in function `rankoneinvit`?

**Hidden Hint 1 for (2.5.b)** → 2.5.2:smwch.pdf

**Solution for (2.5.b)** → 2.5.2:smwcs.pdf

**(2.5.c)** Design an efficient C++ implementation of the loop in function `rankoneinvit` using EIGEN, possibly with optimal asymptotic complexity. Compare the asymptotic complexity with the previous naive implementation in C++.

**Hidden Hint 1 for (2.5.c)** → 2.5.3:smweh.pdf

**Solution for (2.5.c)** → 2.5.3:smwes.pdf

**(2.5.d)** What is the asymptotic complexity of the new version of the loop?

**Solution for (2.5.d)** → 2.5.4:smwecs.pdf

**(2.5.e)** Tabulate the runtimes of the two C++ implementations with different vector sizes \( n = 2^p \), with \( p = 2, 3, \ldots, 9 \). As test vector use:

\[
\text{VectorXd::LinSpaced}(n,1,2)
\]
How can you show the different asymptotic complexity of the two implementations using these data?

HIDDEN HINT 1 for (2.5.e) → 2.5.5:smwcdh.pdf

SOLUTION for (2.5.e) → 2.5.5:smwcds.pdf

End Problem 2.5
Problem 2.6: Lyapunov equation

Any linear system of equations with a finite number of unknowns can be written in the “canonical form” $Ax = b$ with a system matrix $A$ and a right hand side vector $b$. However, the linear system may be given in a different form and it may not be obvious how to extract the system matrix. We propose an intriguing example and also present an important matrix equation, the so-called Lyapunov equation.

Template: Get it on 🔄 GitLab.
Solution: Get it on 🔄 GitLab.

[ This problem involves implementation in C++ ]

Given $A \in \mathbb{R}^{n \times n}$, consider the equation:

$$AX +XA^\top = I \quad (2.0.19)$$

$X \in \mathbb{R}^{n \times n}$ is unknown.

(2.6.a) Show that for a fixed matrix $A \in \mathbb{R}^{n \times n}$ the following mapping is linear:

$$L: \{ \mathbb{R}^{n \times n} \rightarrow \mathbb{R}^{n \times n} \}
X \mapsto AX + XA^\top$$

Hidden hint 1 for (2.6.a) → 2.6.1:ly1h.pdf
Solution for (2.6.a) → 2.6.1:ly1s.pdf

In the following let $\text{vec}(M) \in \mathbb{R}^{n^2}$ denote the column vector obtained by storing the internal coefficient array of a matrix $M \in \mathbb{R}^{n \times n}$ in column major format, i.e. a data array with $n^2$ components (Rem. 1.2.23). In MATLAB, $\text{vec}(M)$ would be the column vector obtained by $\text{reshape}(M,n+n,1)$ or by $M(:)$. See Rem. 1.2.27 for the implementation with EIGEN.

Equation (2.0.19) is equivalent to the following linear system of equations:

$$C \text{vec}(X) = b \quad (2.0.20)$$

The system matrix is $C \in \mathbb{R}^{n^2 \times n^2}$ and the right-hand side vector $b \in \mathbb{R}^{n^2}$.

(2.6.b) Recall the notion of sparse matrix: see Section 2.7 and, in particular, Notion 2.7.1 and Def. 2.7.3.

(2.6.c) Determine $C$ and $b$ from Eq. (2.0.20) for $n = 2$ and

$$A = \begin{bmatrix} 2 & 1 \\ -1 & 3 \end{bmatrix}$$

Hidden hint 1 for (2.6.c) → 2.6.3:ly3h.pdf
Solution for (2.6.c) → 2.6.3:ly3s.pdf

(2.6.d) Use the Kronecker product to find a general expression for $C$ in terms of $A$.

Solution for (2.6.d) → 2.6.4:ly4s.pdf

(2.6.e) Implement a C++ function that builds the EIGEN matrix $C$ from $A$: 

Eigen::SparseMatrix<	double> buildC(const MatrixXd &A)

Make sure that the initialisation is done efficiently using an intermediate triplet format.

HIDDEN HINT 1 for (2.6.e)  → 2.6.5:arrmatha.pdf

SOLUTION for (2.6.e)  → 2.6.5:arrwc.pdf

(2.6.f)  Implement a C++ function that returns the solution of Eq. (2.0.19), i.e. the $n \times n$-matrix $X$ if $A \in \mathbb{R}^{n,n}$:

```cpp
void solveLyapunov(const MatrixXd & A, MatrixXd & X)
```

HIDDEN HINT 1 for (2.6.f)  → 2.6.6:ly6h.pdf

SOLUTION for (2.6.f)  → 2.6.6:ly6s.pdf

(2.6.g)  Validate your C++ implementation of buildC and solveLyapunov for $n = 5$ and:

$$
A = \begin{bmatrix}
10 & 2 & 3 & 4 & 5 \\
6 & 20 & 8 & 9 & 1 \\
1 & 2 & 30 & 4 & 5 \\
6 & 7 & 8 & 20 & 0 \\
1 & 2 & 3 & 4 & 10 \\
\end{bmatrix}
$$

For reference, the 2-norm of the solution $X$ is 0.102809.

SOLUTION for (2.6.g)  → 2.6.7:ly7s.pdf

(2.6.h)  Give an upper bound (as sharp as possible) for $\text{nnz}(C)$ in terms of $\text{nnz}(A)$ ($\text{nnz}$ is the number of nonzero elements). Can $C$ be legitimately regarded as a sparse matrix for large $n$ even if $A$ is dense?

HIDDEN HINT 1 for (2.6.h)  → 2.6.8:ly8h.pdf

SOLUTION for (2.6.h)  → 2.6.8:ly8s.pdf

End Problem 2.6
Problem 2.7: Structured linear systems with pivoting

This problem deals with a block structured system and ways to efficiently implement the solution of such system. For this problem, you should have understood Gauss elimination with partial pivoting for the solution of a linear system, see Section 2.3.3.

**Template:** Get it on GitLab.

**Solution:** Get it on GitLab.

This problem involves implementation in C++

We consider a block partitioned linear system of equations

\[ Ax = b, \quad A = \begin{bmatrix} D_1 & C \\ C & D_2 \end{bmatrix} \in \mathbb{R}^{2n \times 2n}, \]

where all the \( n \times n \)-matrices \( D_1, D_2 \) and \( C \) are diagonal. Hence, the matrix \( A \) can be described through three \( n \)-vectors \( d_1, c \) and \( d_2 \), which provide the diagonals of the matrix blocks. These vectors will be passed as arguments \( d_1, c, \) and \( d_2 \) to the C++ codes below.

(2.7.a) \( \bigcirc \) Which permutation of rows and columns converts the matrix into a tridiagonal matrix?

**SOLUTION for (2.7.a) → 2.7.1:blockrnt.pdf ▲**

(2.7.b) \( \bigcirc \) Write an efficient C++ function

\[
\text{VectorXd multA(const VectorXd & d1, const VectorXd & d2, const VectorXd & c, const VectorXd & x);} \\
\]

that returns \( y := Ax \). The argument \( x \) passes a column vector \( x \in \mathbb{R}^{2n} \).

**SOLUTION for (2.7.b) → 2.7.2:blockim.pdf ▲**

(2.7.c) \( \bigcirc \)

Compute the LU-factors of \( A \), where you may assume that they exist.

**HIDDEN HINT 1 for (2.7.c) → 2.7.3:hblocklu.pdf**

**SOLUTION for (2.7.c) → 2.7.3:blocklu.pdf ▲**

(2.7.d) \( \bigcirc \) Write an efficient C++ function

\[
\text{VectorXd solveA(const VectorXd & d1, const VectorXd & d2, const VectorXd & c, const VectorXd & x);} \\
\]

that solves \( Ax = b \) with Gaussian elimination.

Do not use Eigen built-in linear solvers. Test for “near singularity” of the matrix.

Test your code with the arguments given in sub-problem Sub-problem (2.7.f). Compare with reference solution obtained in C++ using Eigen linear solvers.

**HIDDEN HINT 1 for (2.7.d) → 2.7.4:hsmalllse.pdf**

**SOLUTION for (2.7.d) → 2.7.4:blockim.pdf ▲**

(2.7.e) \( \bigcirc \) Analyse the asymptotic complexity of your implementation of solveA in term of the problem size parameter \( n \to \infty \).

**SOLUTION for (2.7.e) → 2.7.5:blockco.pdf ▲**
Determine the asymptotic complexity of \texttt{solveA} in a numerical experiment. As test case use $d_1 = [1, \ldots, n]^T = -d_2$, $c = 1$ and $b = [d_1; d_1]$. Tabulate the runtimes (in seconds, 3 decimal digit, scientific notation) for meaningful values of $n$.

\textbf{Solution for (2.7.f)} \quad \rightarrow 2.7.6: blockrnt.pdf
Problem 2.8: Structured linear systems

In this problem we come across the example of a structured matrix, for which a linear system can be solved very efficiently, though this is not obvious.

Template: Get it on GitLab.
Solution: Get it on GitLab.

[This problem involves implementation in C++]

Consider the linear system $Ax = b$, where the $n \times n$ matrix $A$ has the following structure:

$$
A = \begin{bmatrix}
   a_1 & 0 & 0 & \ldots & 0 \\
   a_1 & a_2 & 0 & \ddots & \vdots \\
   a_1 & a_2 & a_3 & \ddots & 0 \\
   \vdots & \vdots & \ddots & \ddots & 0 \\
   a_1 & a_2 & a_3 & \ldots & a_n
\end{bmatrix}
$$

(2.8.a) Give necessary and sufficient conditions for the vector $a = (a_1, \ldots, a_n)^\top \in \mathbb{R}^n$ such that the matrix $A$ is non-singular.

HIDDEN HINT for (2.8.a) $\rightarrow$ 2.8.1:structuredLSE1h.pdf
SOLUTION for (2.8.a) $\rightarrow$ 2.8.1:structuredLSE1s.pdf

(2.8.b) Write a C++ function that builds the matrix $A$ given the vector $a$:

```cpp
MatrixXd buildA(const VectorXd & a);
```

You can use EIGEN classes for your code.

HIDDEN HINT for (2.8.b) $\rightarrow$ 2.8.2:structuredLSE2h.pdf
SOLUTION for (2.8.b) $\rightarrow$ 2.8.2:structuredLSE2s.pdf

(2.8.c) Implement a function in C++ which solves the linear system $Ax = b$ by means of “structure oblivious” Gaussian elimination, for which EIGEN’s dedicated classes and methods should be used.

```cpp
void solveA(const VectorXd & a, const VectorXd & b, VectorXd & x);
```

The input is composed of vectors $a$ and $b$.

Run this function with $a$ and $b$ made of random elements and explore the cases $n = 2^k$, $k = 4, \ldots, 12$. What is the asymptotic complexity in $n$ of this naive implementation?

HIDDEN HINT for (2.8.c) $\rightarrow$ 2.8.3:structuredLSE3h.pdf
SOLUTION for (2.8.c) $\rightarrow$ 2.8.3:structuredLSE3s.pdf

(2.8.d) Given a generic vector $a \in \mathbb{R}^n$, compute symbolically (i.e. by hand) the inverse of matrix $A$ and the solution $x$ of $Ax = b$.

HIDDEN HINT for (2.8.d) $\rightarrow$ 2.8.4:structuredLSE4h.pdf
SOLUTION for (2.8.d) $\rightarrow$ 2.8.4:structuredLSE4s.pdf
(2.8.e) Implement a function in C++ which efficiently solves the linear system $Ax = b$, using Eigen classes. The input is consists of vectors $a$ and $b$.

HIDDEN HINT 1 for (2.8.e) → 2.8.5:structuredLSE5h.pdf

SOLUTION for (2.8.e) → 2.8.5:structuredLSE5s.pdf ▲

(2.8.f) Compare the timing of the naive implementation of (2.8.c) with the efficient solution of (2.8.e).

HIDDEN HINT 1 for (2.8.f) → 2.8.6:structuredLSE6h.pdf

SOLUTION for (2.8.f) → 2.8.6:structuredLSE6s.pdf ▲

End Problem 2.8
Problem 2.9: Triplet format to CRS format

This exercise is about sparse matrices. Make sure you are prepared on the subject by reading ➔Section 2.7 in the lecture notes. In particular, read through the various sparse storage formats discussed in class (cf. ➔Section 2.7.1).

The ultimate goal is to devise a function that converts a matrix given in triplet (or COOrdinate) list format (COO, see ➔§ 2.7.6) to the compressed row storage format (CRS, see ➔Ex. 2.7.9). You do not have to follow the subproblems, if you devise a suitable conversion function and data structures on your own. You do not need to rely on EIGEN to solve this problem.

Template: Get it on 🌐 GitLab.
Solution: Get it on 🌐 GitLab.

[ This problem involves implementation in C++ ]

The COO format stores a collection of triplets \((i, j, v)\), with \(i, j \in \mathbb{N}, i, j \geq 0\) (the indices) and \(v \in \mathbb{R}\) (the value in cell \((i, j)\)). Multiple triplets corresponding to the same cell \((i, j)\) are allowed, meaning that multiple values with the same indices \((i, j)\) should be summed together when fully expressing the matrix.

The CRS format uses three vectors:

1. \(val\), which stores the values of the nonzero cells, one row after the other.
2. \(col\_ind\), which stores the column indices of the nonzero cells, one row after the other.
3. \(row\_ptr\), which stores the index of the entry in \(val/col\_ind\) containing the first element of each row.

The case of rows only made by zero elements require special consideration. The usual convention is that \(row\_ptr\) stores two consecutive entries with the same values, meaning that in vectors \(val\) and \(col\_ind\) the next row begins at the same index of the previous row (which implies that the previous row must be empty). This convention should be taken into account when e.g. iterating through \(row\_ptr\). However, to simplify things, we always consider matrices without rows only made by zeros.

\[ (2.9.a) \] Define a C++ structure that stores a matrix of type \textit{scalar} (template parameter) in COO format:

```cpp
template <class scalar>
struct TripletMatrix;
```

You should store sizes and indices as \textit{std: :size\_t}.

HIDDEN HINT for (2.9.a) ➔ 2.9.1:triplettoCRS1h.pdf

SOLUTION for (2.9.a) ➔ 2.9.1:triplettoCRS1s.pdf

\[ (2.9.b) \] Define a C++ structure that stores a matrix of type \textit{scalar} (template parameter) in CRS format:

```cpp
template <class scalar>
struct CRSMatrix;
```

You can store sizes and indices as \textit{std: :size\_t}.

HIDDEN HINT for (2.9.b) ➔ 2.9.2:triplettoCRS2h.pdf

SOLUTION for (2.9.b) ➔ 2.9.2:triplettoCRS2s.pdf

\[ (2.9.c) \] This subproblem is optional. Implement C++ member functions for \textit{TripletMatrix (2.9.a)} and \textit{CRSMatrix (2.9.b)} that convert your structures to EIGEN dense matrices types:
Eigen::Matrix<scalar, Eigen::Dynamic, Eigen::Dynamic> TripletMatrix<scalar>::densify();
Eigen::Matrix<scalar, Eigen::Dynamic, Eigen::Dynamic> CRSMatrix<scalar>::densify();

HIDDEN HINT for (2.9.c) \(\rightarrow\) 2.9.3:triplettoCRS3h.pdf
SOLUTION for (2.9.c) \(\rightarrow\) 2.9.3:triplettoCRS3s.pdf

(2.9.d) \(\checkmark\) Write a C++ function that converts a matrix \(T\) in COO format to a matrix \(C\) in CRS format:

```cpp
template <class scalar>
void tripletToCRS(const TripletMatrix<scalar>& T, CRSMatrix<scalar>& C);
```

Try to be as efficient as possible.

HIDDEN HINT for (2.9.d) \(\rightarrow\) 2.9.4:triplettoCRS4h.pdf
SOLUTION for (2.9.d) \(\rightarrow\) 2.9.4:triplettoCRS4s.pdf

(2.9.e) \(\checkmark\) What is the worst-case complexity of your function tripletToCRS (2.9.d)) in the number of triplets?

HIDDEN HINT for (2.9.e) \(\rightarrow\) 2.9.5:triplettoCRS5h.pdf
SOLUTION for (2.9.e) \(\rightarrow\) 2.9.5:triplettoCRS5s.pdf

(2.9.f) \(\checkmark\) Test the correctness and runtime of your function tripletToCRS.

HIDDEN HINT for (2.9.f) \(\rightarrow\) 2.9.6:triplettoCRS6h.pdf
SOLUTION for (2.9.f) \(\rightarrow\) 2.9.6:triplettoCRS6s.pdf

End Problem 2.9
Problem 2.10: Sparse matrices in CCS format

Internally, sparse matrices have to be encoded in special formats. It is essential to be familiar with them when using one of the many routines for handling sparse matrices.

In Ex. 2.7.9 the so-called CRS format (Compressed Row Storage) was introduced. It uses three arrays (val, col_ind and row_ptr) to store a sparse matrix. EIGEN can also handle the CCS format (Compressed Column Storage), which is like CRS for the transposed matrix. It relies on the arrays val, row_ind and col_ptr.

Template: Get it on GitLab.
Solution: Get it on GitLab.

Similarly to Problem 2.9, you can assume that the considered matrices do not have columns with all elements equal to 0. (Otherwise, it may become problematic to update col_ptr.)

(2.10.a) Implement a C++ function which returns the given square matrix \( A \in \mathbb{R}^{n \times n} \) in CCS format:

```cpp
void CCS(const MatrixXd & A, VectorXd & val, VectorXd & row_ind, VectorXd & col_ptr);
```

While you can use EIGEN classes such as MatrixXd, do not use EIGEN methods to directly access val, row_ind and col_ptr. In other words, you must not use EIGEN's class Eigen::SparseMatrix and simply run makeCompressed().

In this problem you may test for exact equality with 0.0, because zero matrix entries are not supposed to be results of floating point computations.

Hidden Hint 1 for (2.10.a) \( \rightarrow 2.10.1:smwch.pdf \)

Solution for (2.10.a) \( \rightarrow 2.10.1:smwps.pdf \) ▲

(2.10.b) What is the computational complexity of your CCS function:

- with respect to the matrix size \( n \), where \( A \in \mathbb{R}^{n \times n} \)?
- with respect to \( nnz \), which denotes the number of nonzero elements in \( A \)?

Solution for (2.10.b) \( \rightarrow 2.10.2:smwps.pdf \) ▲

End Problem 2.10
Problem 2.11: Ellpack sparse matrix format

The number of processing cores of high-performance computers has seen an exponential growth. However, the increase in memory bandwidth, which is the rate at which data can be read from or written into memory by a processor, has been slower. Hence, memory bandwidth is a bottleneck for several algorithms.

Several papers present storage formats to improve the performance of sparse matrix-vector multiplications. One example is the Ellpack format, where the number of nonzero entries per row is bounded and shorter rows are padded with zeros.

Template: Get it on 🛋️ GitLab.
Solution: Get it on 🛋️ GitLab.

[ This problem involves implementation in C++ ]

Consider the template file ellpack.cpp. The following EllpackMat class implements the Ellpack sparse matrix format for a generic matrix $A \in \mathbb{R}^{m,n}$:

```
class EllpackMat {
    public:
        EllpackMat(const Triplets &triplets, index_t m, index_t n);
        double operator() (index_t i, index_t j) const;
        void mvmult(const VectorXd &x, VectorXd &y) const;
        void mtvmult(const VectorXd &x, VectorXd &y) const;

    private:
        std::vector<double> val; // Vector containing values corresponding to entries in 'col'
        std::vector<index_t> col; // Vector containing column indices of the entries in 'val'.
        // The position of a cell in 'val' and 'col'
        // is determined by its row number and original position in 'triplets'
        index_t maxcols; // Number of non-empty columns
        index_t m, n; // Number of rows, number of columns
};
```

Get it on 🛋️ GitLab (ellpack.cpp).

In the code above, $\text{maxcols}$ is defined as:

$$
\text{maxcols} := \max\{\# \{ (i,j) \mid A_{ij} \neq 0, \; j = 1, \ldots, n \}, \; i = 1, \ldots, m \}
$$

The $\text{operator()}$ method is implemented as follows:
C++11-code 2.0.43: Declaration of \texttt{operator()} method

```cpp
void EllpackMat::mvmult(const VectorXd &x, VectorXd &y) const {
    assert(x.size() == n && "Incompatible vector x size!");
    assert(y.size() == m && "Incompatible vector y size!");

    // TODO: implement operation \( y = Ax \)
}
```

Get it on GitLab (ellpack.cpp).

It is well defined for \( i = 0, \ldots, m - 1 \) and for \( j = 0, \ldots, n - 1 \).

(2.11.a) ☐ Implement an efficient constructor that builds an object of type `EllpackMat` from data forming a matrix in triplet format. In other words, implement the constructor with the following signature:

\[
\text{EllpackMat} (\text{const Triplet} &\text{triplets, index_t} m, \text{index_t} n);
\]

\texttt{triplets} is a \texttt{std::vector} of \texttt{EIGEN} triplets (see \( \rightarrow \) Section 2.7.3). The arguments \( m \) and \( n \) represent the number of rows and columns of the matrix \( A \).

The data in the triplet vector must be compatible with the matrix size provided to the constructor. No assumption is made on the ordering of the triplets. Values belonging to multiple occurrences of the same index pair are to be summed up. However, in this subproblem you may assume that duplicate index pairs do not occur in the triplets vector.

**HIDDEN HINT 1 for (2.11.a)** \( \rightarrow \) 2.11.1:ellpack1h.pdf

**SOLUTION for (2.11.a)** \( \rightarrow \) 2.11.1:ellpack1s.pdf

(2.11.b) ☐ Implement an efficient method of class `EllpackMat` that, given an input \( n \)-vector \( x \), returns the \( m \)-vector \( y \) from the matrix-vector product \( Ax \):

\[
\text{void mvmult(\text{const Vector} \&x, \text{Vector} \&y) const;}
\]

\( A \) is the matrix represented by *\texttt{this}*. The implementation must run with the optimal complexity of \( O(\text{nnz}(A)) \).

**HIDDEN HINT 1 for (2.11.b)** \( \rightarrow \) 2.11.2:ellpack2h.pdf

**SOLUTION for (2.11.b)** \( \rightarrow \) 2.11.2:ellpack2s.pdf

(2.11.c) ☐ Similarly to (2.11.b), implement now the method `mtvmult` that computes the matrix-vector product \( A^\top x \).

**HIDDEN HINT 1 for (2.11.c)** \( \rightarrow \) 2.11.3:ellpack3h.pdf

**SOLUTION for (2.11.c)** \( \rightarrow \) 2.11.3:ellpack3s.pdf

(2.11.d) ☐ You can test your solution of (2.11.a), (2.11.b) and (2.11.c) using the code in `main()`. A \( 3 \times 6 \) matrix \( A \) of type \texttt{Eigen::SparseMatrix<\texttt{double}>} is built from the following triplets:

\[
\{(1,2,4),(0,0,5),(1,2,6),(2,5,7),(0,4,8),(1,3,9),(2,2,10),(2,1,11),(1,0,12)\}
\]

An equivalent matrix \( E \) of type `EllpackMat` is also built. We then use vectors \( x_1 = [4,5,6,7,8,9]^\top \), \( x_2 = [1,2,3]^\top \) and compute products \( Ax_1 \), \( Ex_1 \) and \( A^\top x_2 \), \( E^\top x_2 \).
Finally, we return the $l^2$-norm of the differences.

SOLUTION for (2.11.d) → 2.11.4:ellpack4s.pdf

End Problem 2.11
Problem 2.12: Grid functions

This exercise deals with construction of sparse matrices from triplet format, see \textit{Section 2.7.3}. This task is relevant for applications like image processing and the numerical solution of partial differential equations.

This problem involves implementation in C++

Consider the following matrix $S \in \mathbb{R}^{3,3}$:

$$S := \begin{bmatrix} 0 & 1 & 0 \\ 1 & -4 & 1 \\ 0 & 1 & 0 \end{bmatrix}$$

Denote by $s_{ij}$ the entries of $S$. Consider the following \textit{linear} operator from $\mathbb{R}^{n,m}$ to $\mathbb{R}^{n,m}$:

$$L : \mathbb{R}^{n,m} \rightarrow \mathbb{R}^{n,m},$$

$$x_{ij} \mapsto \begin{cases} \sum_{k,l=1}^3 s_{k,l} x_{i+k-2,j+l-2} & \text{if well-defined} \\ x_{ij} & \text{otherwise} \end{cases}$$

\textbf{(2.12.a)} Show that $L$ is a linear operator.

\textbf{Solution for (2.12.a)} \rightarrow 2.12.1:grfl.pdf

\textbf{(2.12.b)} The space $\mathbb{R}^{n,m}$, as a vector-space, is isomorphic to $\mathbb{R}^{nm}$, via the mapping $X \mapsto \text{vec}(X)$, see \textit{Eq. (1.2.24)}.

From linear algebra, we know that any linear operator over a finite dimensional (real) vector space can be represented by a (real) matrix multiplication. We define the matrix $A \in \mathbb{R}^{nm,tm}$ s.t.

$$A \cdot \text{vec}(X) = \text{vec}(L(X)).$$

Write down the matrix $A$ for $n = m = 3$.

\textbf{Solution for (2.12.b)} \rightarrow 2.12.2:gfrwa.pdf

\textbf{(2.12.c)} Write a function:

\begin{verbatim}
void eval(MatrixXd & X, std::function<double(index_t,index_t)> f);
\end{verbatim}

which, given a matrix $X \in \mathbb{R}^{n,m}$ and a function $f : \mathbb{N}^2 \rightarrow \mathbb{R}$, fills the matrix $X$ s.t. $(X)_{ij} = f(i,j)$.

Here $\text{index}_t$ denotes an integer type for the indices.

Additionally, in \texttt{main()}, define a lambda function $f$, with signature $\text{double}(\text{index}_t,\text{index}_t)$, implementing:

$$f : \mathbb{N}^2 \rightarrow \mathbb{R},$$

$$(i,j) \mapsto \begin{cases} 1 & i > n/4 \land i < 3n/4 \land j > m/4 \land j < 3m/4 \\ 0 & \text{otherwise} \end{cases}$$

\textbf{Solution for (2.12.c)} \rightarrow 2.12.3:gfrwa.pdf
(2.12.d) Implement a function

```cpp
SparseMatrix<double> build_matrix(const Matrix3d & S,
                                   const shape_t & size);
```

which, given the stencil matrix \( S \in \mathbb{R}^{3,3} \) and the size of the matrix \( X \), builds and returns the sparse matrix \( A \) in CRS format. The matrix \( A \) is built using intermediate triplet format.

The type \( \text{shape}_t \) is a type (equivalent to a tuple) representing the size \((\text{rows}, \text{cols})\) of the a matrix.

To help you in the endeavour, you can optionally implement a function

```cpp
inline index_t to_vector_index(index_t i,
                                index_t j,
                                const shape_t & size);
```

which, given an index pair \((i, j) \in \mathbb{N}^2\) returns an index \( I \in \mathbb{N} \) s.t. \((X)_{i,j} = \text{vec}(X))_I\). The variable \( \text{size} \) passes the size of \( X \).

**SOLUTION for (2.12.d)** → 2.12.4:gfrwb.pdf

(2.12.e) Implement a function

```cpp
void mult(const SparseMatrix<double> & A,
           const MatrixXd & X, MatrixXd & Y);
```

which, given a matrix \( X \) and the sparse matrix \( A \), returns the matrix \( Y \) s.t. \( \text{vec}(Y) := A \text{vec}(X) \). You can use objects of type \texttt{Eigen::Map} to “reshape” a matrix into a column vector.

**SOLUTION for (2.12.e)** → 2.12.5:gfrwm.pdf

(2.12.f) Implement a function

```cpp
void solve(const SparseMatrix<double> & A,
           const MatrixXd & Y, MatrixXd & X);
```

which, given a matrix \( Y \) and the sparse matrix \( A \), returns the matrix \( X \) s.t. \( \text{vec}(Y) := A \text{vec}(X) \). You can use objects of type \texttt{Eigen::Map} to “reshape” a matrix into a column vector. Object of this type are read and write compatible.

**SOLUTION for (2.12.f)** → 2.12.6:gfrwi.pdf

End Problem 2.12
Problem 2.13: Efficient sparse matrix-matrix multiplication in COO format

The \textit{triplet (or COOrdinate) list format} works very well for defining a matrix or adding/modifying its elements. This is however not so true for matrix operations such as matrix-matrix multiplications, unlike the CSC/CSR storage.

This problem is about (sparse) matrix-matrix multiplication in COO format. We will consider the following items:

1. The worst case of sparse matrix-matrix multiplication, when one wants to use sparse matrix storage formats.
2. The most efficient way to tackle this problem with the COO format.
3. The asymptotic complexity of such algorithm (which is, by definition, the complexity under the worst-case scenario).

\textbf{Template}: Get it on \href{https://gitlab.com}{\textit{GitLab}}.

\textbf{Solution}: Get it on \href{https://gitlab.com}{\textit{GitLab}}.

\begin{figure}[h]
\centering
\begin{minipage}{\textwidth}
\caption{This problem involves implementation in C++}
\end{minipage}
\end{figure}

For simplicity, in the following we will only deal with \textit{binary} matrices. Binary matrices are only made of 0 or 1. At the same time, we will allow for duplicates in our implementations of the triplet format (see \ref{§ 2.7.6}). The matrix entry associated to the pair \((i, j)\) is defined to be the sum of all triplets corresponding to it.

For the subproblems involving coding, we define types \texttt{Trip = Triplet\langle double\rangle} and \texttt{TripVec = std::vector\langle trip\rangle}.

(2.13.a) \hfill \includegraphics[width=\textwidth]{2.13.1.matmatCOO1h.pdf}

\textit{Consider multiplications between sparse matrices:} \(AB = C\). Is the product \(C\) guaranteed to be sparse? Make an example of two sparse matrices which, when multiplied, return a dense matrix.

\textbf{Hidden Hint} for (2.13.a) \rightarrow 2.13.1:matmatCOO1h.pdf

\textbf{Solution} for (2.13.a) \rightarrow 2.13.1:matmatCOO1s.pdf

\begin{figure}[h]
\centering
\begin{minipage}{\textwidth}
\caption{2.13.1:matmatCOO1s.pdf}
\end{minipage}
\end{figure}

(2.13.b) \hfill \includegraphics[width=\textwidth]{2.13.2.matmatCOO2s.pdf}

\textit{Implement a C++ function which returns the input matrix} \(A \in \mathbb{R}^{m \times n}\) \textit{in COO format:}

\texttt{TripVec Mat2COO(const MatrixXd &A);}

\textbf{You can use EIGEN classes.}

\textbf{Solution} for (2.13.b) \rightarrow 2.13.2:matmatCOO2s.pdf

\begin{figure}[h]
\centering
\begin{minipage}{\textwidth}
\caption{2.13.2:matmatCOO2s.pdf}
\end{minipage}
\end{figure}

(2.13.c) \hfill \includegraphics[width=\textwidth]{2.13.3.matmatCOO3h.pdf}

\textit{Implement a C++ function which computes the product between two matrices in COO format:}

\texttt{TripVec COOprod_naive(const TripVec &A, const TripVec &B);}

\textbf{You can use EIGEN classes.}

\textbf{Hidden Hint} for (2.13.c) \rightarrow 2.13.3:matmatCOO3h.pdf

\textbf{Solution} for (2.13.c) \rightarrow 2.13.3:matmatCOO3s.pdf

\begin{figure}[h]
\centering
\begin{minipage}{\textwidth}
\caption{2.13.3:matmatCOO3s.pdf}
\end{minipage}
\end{figure}

(2.13.d) \hfill \includegraphics[width=\textwidth]{2.13.4.matmatCOO4h.pdf}

\textit{What is the asymptotic complexity of your naive implementation in (2.13.c)?}

\textbf{Hidden Hint} for (2.13.d) \rightarrow 2.13.4:matmatCOO4h.pdf

\textbf{Solution} for (2.13.d) \rightarrow 2.13.4:matmatCOO4s.pdf

\begin{figure}[h]
\centering
\begin{minipage}{\textwidth}
\caption{2.13.4:matmatCOO4s.pdf}
\end{minipage}
\end{figure}

(2.13.e) \hfill \includegraphics[width=\textwidth]{2.13.5.matmatCOO5h.pdf}

\textit{Implement a C++ function which computes the product between two matrices in COO format in an efficient way:}

\texttt{TripVec COOprod_effic(TripVec &A, TripVec &B);}

\textbf{You can use EIGEN classes.}

\textbf{Solution} for (2.13.e) \rightarrow 2.13.5:matmatCOO5s.pdf

\begin{figure}[h]
\centering
\begin{minipage}{\textwidth}
\caption{2.13.5:matmatCOO5s.pdf}
\end{minipage}
\end{figure}
You can use EIGEN classes.

Can you do better than (2.13.c)?

**HIDDEN HINT 1 for (2.13.e)** → 2.13.5:matmatCOO5h.pdf

**SOLUTION for (2.13.e)** → 2.13.5:matmatCOO5s.pdf

(2.13.f) ☑ What is the asymptotic complexity of your efficient implementation in (2.13.e)?

**HIDDEN HINT 1 for (2.13.f)** → 2.13.6:matmatCOO6h.pdf

**SOLUTION for (2.13.f)** → 2.13.6:matmatCOO6s.pdf

(2.13.g) ☑ Compare the timing of COOprod_naive (2.13.c) and COOprod_effic (2.13.e) for random matrices with different dimensions \( n \). Perform the comparison twice: first only for products between sparse matrices, then for any kind of matrix.

**HIDDEN HINT 1 for (2.13.g)** → 2.13.7:matmatCOO7h.pdf

**SOLUTION for (2.13.g)** → 2.13.7:matmatCOO7s.pdf

End Problem 2.13
Chapter 3
Direct Methods for Linear Least Squares Problems

Problem 3.1: Matrix least squares in Frobenius norm

In this problem we look at a particular constrained linear least squares problem. In particular, we will study the augmented normal equation approach to solve such type of least squares problem, see Section 3.6.1. In this context we refresh our understanding of the Lagrange multiplier technique.

Template: Get it on GitLab. 
Solution: Get it on GitLab.

[ This problem involves implementation in C++ ]

Consider the following problem:

\[ \text{given } z \in \mathbb{R}^n, \ g \in \mathbb{R}^n, \ \text{find } M^* = \arg\min_{M \in \mathbb{R}^{n \times n}, \ Mz=g} \|M\|_F, \quad (3.0.1) \]

where \( \|\cdot\|_F \) denotes the Frobenius norm of a matrix as introduced in Def. 3.4.46.

(3.1.a) Reformulate the problem as an equivalent standard linearly constrained least squares problem

\[ x^* = \arg\min_{x \in \mathbb{R}^n, \ Cx=d} \|Ax - b\|_2, \]

for suitable matrices A, C and vectors b and d, see Eq. (3.6.1). These matrices and vectors have to be specified based on \( z \) and \( g \).

\textbf{SOLUTION for (3.1.a)} \rightarrow 3.1.1:lsqfrobe.pdf

(3.1.b) [ depends on Sub-problem (3.1.a) ]

State a necessary and sufficient condition for the matrix C found in Sub-problem (3.1.a) to possess full rank.

\textbf{SOLUTION for (3.1.b)} \rightarrow 3.1.2:lsqf1.pdf

(3.1.c) [ depends on Sub-problem (3.1.a) ]

State the augmented normal equations corresponding to the constrained linear least squares problem found in Sub-problem (3.1.a) and give necessary and sufficient conditions on \( g \) and \( z \) that ensure existence and uniqueness of solutions.

\textbf{HIDDEN HINT 1 for (3.1.c)} \rightarrow 3.1.3:lsqfh1.pdf

\textbf{SOLUTION for (3.1.c)} \rightarrow 3.1.3:.pdf

56
(3.1.d)  
Write a C++ function

```
MatrixXd min_frob(const VectorXd & Z, const VectorXd & g);
```

that computes the solution $M^*$ of the minimization problem Eq. (3.0.1) given the vectors $z, g \in \mathbb{R}^n$. Use the augmented normal equations \(\Rightarrow\) Eq. (3.6.7) derived in Sub-problem (3.1.c).

You may use

```
#include <unsupported/Eigen/KroneckerProduct>
```

**Solution for (3.1.d)**  \(\rightarrow\) 3.1.4:lsqfrobi.pdf

(3.1.e)  
Using random vectors $z$ and $g$, check in a numerical experiment that

$$
M = \frac{g z^T}{\|z\|_2^2}
$$

(3.0.5)

is a solution to Eq. (3.0.1). To that end write a short code that calls the function min_frob() implemented in Sub-problem (3.1.d), conducts the test and prints the result to stdout.

Run your code and report the output.

**Solution for (3.1.e)**  \(\rightarrow\) 3.1.5:lsqfrobc.pdf

(3.1.f)  
Now, give a rigorous proof that Eq. (3.0.5) gives a solution of Eq. (3.0.1), provided that $z \neq 0$.

**Solution for (3.1.f)**  \(\rightarrow\) 3.1.6:lsqfrx.pdf

So far, we have simply applied the formulas from \(\Rightarrow\) Section 3.6.1 to Eq. (3.0.1) and its reformulation as a constrained linear least squares problem. Now we take a closer look at the method of Lagrangian multipliers, which was used to derive these equations in class.

(3.1.g)  
As in \(\Rightarrow\) Eq. (3.6.3) and \(\Rightarrow\) Eq. (3.6.4) from the lecture notes, find a Lagrangian functional $L : \mathbb{R}^{n, n} \times \mathbb{R}^n \rightarrow \mathbb{R}$ such that:

$$
M^* = \arg \min_{M \in \mathbb{R}^{n, n}} \left\{ \max_{m \in \mathbb{R}^n} \{ L(M, m) \} \right\}.
$$

(3.0.8)

The matrix $M^*$ should provide the solution of (3.0.20).

**Hidden Hint for (3.1.g)**  \(\rightarrow\) 3.1.7:LSQFrobLagr1h.pdf

**Solution for (3.1.g)**  \(\rightarrow\) 3.1.7:LSQFrobLagr1s.pdf

(3.1.h)  
Find the derivative $\text{grad } \Phi \in \mathbb{R}^{n,n}$ of the function $\Phi$ defined as:

$$
\Phi : \mathbb{R}^{n,n} \rightarrow \mathbb{R}, \quad \Phi(X) = \|X\|_F^2
$$

(3.0.9)

**Hidden Hint for (3.1.h)**  \(\rightarrow\) 3.1.8:LSQFrobLagr2h.pdf

**Solution for (3.1.h)**  \(\rightarrow\) 3.1.8:LSQFrobLagr2s.pdf
Use the result of Sub-problem (3.1.h) to derive saddle point equations for $\nabla L(M, m) = 0$, for the $L$ obtained in Sub-problem (3.1.g).

HIDDEN HINT 1 for (3.1.i) → 3.1.9:LSQFrobLagr3h.pdf
SOLUTION for (3.1.i) → 3.1.9:LSQFrobLagr3s.pdf

Solve the saddle point equations obtained in (3.1.i) in symbolic form.

HIDDEN HINT 1 for (3.1.j) → 3.1.10:LSQFrobLagr4h.pdf
SOLUTION for (3.1.j) → 3.1.10:LSQFrobLagr4s.pdf

End Problem 3.1
Problem 3.2: Sparse Approximate Inverse (SPAI)

This problem studies the least squares aspects of the SPAI method, a technique used in the numerical solution of partial differential equations. We encounter an “exotic” sparse matrix technique and rather non-standard least squares problems. Please note that the matrices to which SPAI techniques are applied will usually be huge and extremely sparse, say, of dimension $10^7 \times 10^7$ with only $10^8$ non-zero entries. Therefore sparse matrix techniques must be applied.

**Template:** Get it on ✨ GitLab.  **Solution:** Get it on ✨ GitLab.

[This problem involves implementation in C++]

Let $A \in \mathbb{R}^{N,N}$, $N \in \mathbb{N}$, be a regular sparse matrix with at most $n \ll N$ non-zero entries per row and column. We define the space of matrices with the same pattern as $A$:

$$P(A) := \{ X \in \mathbb{R}^{N,N} : (A)_{ij} = 0 \Rightarrow (X)_{ij} = 0 \}.$$  \hfill (3.0.14)

The “primitive” SPAI (sparse approximate inverse) $B$ of $A$ is defined as

$$B := \arg \min_{X \in P(A)} \| I - AX \|_F,$$  \hfill (3.0.15)

where $\| \cdot \|_F$ stands for the Frobenius norm. The solution of (3.0.14) can be used as a so-called preconditioner for the acceleration of iterative methods for the solution of linear systems of equations, see Chapter 10.

An extended “self-learning” variant of the SPAI method is presented in


(3.2.a) Show that the columns of $B$ can be computed independently of each other by solving linear least squares problems. In the statement of these linear least squares problems write $b_i$ for the columns of $B$.

**HIDDEN HINT 1 for (3.2.a)** → 3.2.1:spaih1.pdf

**SOLUTION for (3.2.a)** → 3.2.1:spai1.pdf ▲

(3.2.b) Implement an efficient C++ function

```cpp
SparseMatrix<double> spai(SparseMatrix<double> & A);
```

for the computation of $B$ according to (3.0.15). You may rely on the normal equations associated with the linear least squares problems for the columns of $B$ or you may simply invoke the least squares solver of EIGEN.

**HIDDEN HINT 1 for (3.2.b)** → 3.2.2:spai2h.pdf

**SOLUTION for (3.2.b)** → 3.2.2:spai2s.pdf ▲

(3.2.c) What is the total asymptotic computational effort of $spai$ in terms of the problem size parameters $N$ and $n$?

**SOLUTION for (3.2.c)** → 3.2.3:SPAI3.pdf ▲

End Problem 3.2
Problem 3.3: Constrained least squares and Lagrange multipliers

In Section 3.6.1 we saw how to solve a constrained least squares problem via Lagrange multipliers. In this problem, we will think about the ideas behind the Lagrange multipliers and derive the equations solving such problems.

Template: Get it on GitLab.
Solution: Get it on GitLab.

Consider the following linearly constrained quadratic minimization problem that was already considered in Problem 3.1:

\[
\text{Given } z \in \mathbb{R}^n, g \in \mathbb{R}^n, \text{ find } M^* = \arg\min_{M \in \mathbb{R}^{n,n}} \{\|M\|_F \}.
\] (3.0.20)

Here, \(\|\cdot\|_F\) denotes the Frobenius norm of a matrix (see Def. 3.4.46).

We tackle (3.0.20) using Lagrange multipliers (see Section 3.6.1) to take into account the \(n\) linear constraints imposed by \(Mz = g\).

(3.3.a) As in Eq. (3.6.3) and Eq. (3.6.4) from the lecture notes, find a Lagrangian functional \(L : \mathbb{R}^{n,n} \times \mathbb{R}^n \rightarrow \mathbb{R}\) such that:

\[
M^* = \arg\min_{M \in \mathbb{R}^{n,n}} \left\{ \max_{m \in \mathbb{R}^n} [L(M, m)] \right\}.
\] (3.0.21)

The matrix \(M^*\) should be the same of (3.0.20).

Hidden Hint 1 for (3.3.a) → 3.3.1:LSQFrobLagr1h.pdf
Solution for (3.3.a) → 3.3.1:LSQFrobLagr1s.pdf ▲

(3.3.b) Find the derivative \(\text{grad} \Phi \in \mathbb{R}^{n,n}\) of the function \(\Phi\) defined as:

\[
\Phi : \mathbb{R}^{n,n} \rightarrow \mathbb{R}, \quad \Phi(X) = \|X\|_F^2
\] (3.0.22)

Hidden Hint 1 for (3.3.b) → 3.3.2:LSQFrobLagr2h.pdf
Solution for (3.3.b) → 3.3.2:LSQFrobLagr2s.pdf ▲

(3.3.c) Use the result of (3.3.b) to derive saddle point equations for \(\text{grad} L(M, m) = 0\), for the \(L\) obtained in (3.3.a).

Hidden Hint 1 for (3.3.c) → 3.3.3:LSQFrobLagr3h.pdf
Solution for (3.3.c) → 3.3.3:LSQFrobLagr3s.pdf ▲

(3.3.d) Solve the saddle point equations obtained in (3.3.c) in symbolic form.

Hidden Hint 1 for (3.3.d) → 3.3.4:LSQFrobLagr4h.pdf
Solution for (3.3.d) → 3.3.4:LSQFrobLagr4s.pdf ▲

End Problem 3.3
Problem 3.4: Hidden linear regression

This problem is about a hidden linear regression: in fact, at first glance it will seem that we are dealing with a nonlinear system of equations. However, we will be able to reduce the system to a linear form.

Template: Get it on GitLab.
Solution: Get it on GitLab.

[ This problem involves implementation in C++ ]

We consider the function \( f(t) = \alpha e^{\beta t} \) with unknown parameters \( \alpha > 0, \beta \in \mathbb{R} \). Given are measurements \( (t_i, y_i), i = 1, \ldots, n, \ 2 < n \in \mathbb{N} \). We want to determine \( \alpha, \beta \in \mathbb{R} \) such that \( f(t) \) fulfills the following condition “to the best of its ability” (in the least square sense):

\[
f(t_i) = y_i, \quad \text{with} \quad y_i > 0, \ i = 1, \ldots, n.
\] (3.0.27)

(3.4.a)  □  Which overdetermined system of nonlinear equations directly stems from (3.0.27)?

Solution for (3.4.a)  → 3.4.1:AdaptedLinReg1s.pdf

(3.4.b)  □  In which overdetermined system of linear equations can you transform the nonlinear system derived in (3.4.a)?

Hidden Hint 1 for (3.4.b)  → 3.4.2:AdaptedLinReg2h.pdf
Solution for (3.4.b)  → 3.4.2:AdaptedLinReg2s.pdf

(3.4.c)  □  Determine the normal equations for the overdetermined linear system of (3.4.b).

Hidden Hint 1 for (3.4.c)  → 3.4.3:AdaptedLinReg3h.pdf
Solution for (3.4.c)  → 3.4.3:AdaptedLinReg3s.pdf

(3.4.d)  □  Consider the data \( (t_i, y_i), \ i = 1, \ldots, m \), stored in two vectors \( t \) and \( y \) of equal length. Implement a C++ function that solves the linear regression problem in the sense of ➔§ 5.7.7 and ➔Ex. 3.1.5 for \( t \) and \( y \):

\[
\text{VectorXd linReg(const VectorXd &t, const VectorXd &y);
}
\]

This function should return the estimated parameters in a vector of length 2. You can use dedicated EIGEN classes for the solution of linear least squares problems or simply implement the normal equations from ➔Thm. 3.1.10.

Solution for (3.4.d)  → 3.4.4:AdaptedLinReg4s.pdf

(3.4.e)  □  Consider the data \( (t_i, y_i) \) stored in two vectors \( t \) and \( y \) of equal length. Implement a C++ function that returns a least squares estimate of \( \alpha \) and \( \beta \), given the nonlinear relationship between \( t \) and \( y \) (3.0.27):

\[
\text{VectorXd expFit(const VectorXd &t, const VectorXd &y);
}
\]

You can use the function \( \text{linReg()} \) implemented in (3.4.d).

Hidden Hint 1 for (3.4.e)  → 3.4.5:AdaptedLinReg5h.pdf
Solution for (3.4.e)  → 3.4.5:AdaptedLinReg5s.pdf

End Problem 3.4
Problem 3.5: Estimating a Tridiagonal Matrix

To determine the least squares solution of an overdetermined linear system of equations $Ax = b$ we minimize the residual norm $\|Ax - b\|_2$ w.r.t. $x$. However, we also face a linear least squares problem when minimizing the residual norm w.r.t. the entries of $A$. This is the situation considered in this problem.

Template: Get it on GitHub.
Solution: Get it on GitHub.

[This problem involves implementation in C++]

Let two vectors $z, c \in \mathbb{R}^n, n > 2 \in \mathbb{N}$ of measurements be given. $\alpha^*$ and $\beta^*$ are defined as:

$$(\alpha^*, \beta^*) = \arg\min_{\alpha, \beta \in \mathbb{R}} \|T_{\alpha, \beta}z - c\|_2$$

(3.0.30)

$T_{\alpha, \beta} \in \mathbb{R}^{n \times n}$ is the following tridiagonal matrix:

$$T_{\alpha, \beta} = \begin{bmatrix}
\alpha & \beta & 0 & \ldots & 0 \\
\beta & \alpha & \beta & \ddots & \\
0 & \beta & \ddots & \ddots & 0 \\
\vdots & \ddots & \ddots & \alpha & \beta \\
0 & \ldots & 0 & \beta & \alpha
\end{bmatrix}
$$

(3.0.31)

(3.5.a) Reformulate Eq. (3.0.30) as a linear least squares problem in the usual form:

$$x^* = \arg\min_{x \in \mathbb{R}^k} \|Ax - b\|_2$$

(3.0.32)

Define suitable $A \in \mathbb{R}^{m \times k}, x \in \mathbb{R}^k$ and $b \in \mathbb{R}^m$, with $m, k \in \mathbb{N}$.

Hidden Hint 1 for (3.5.a) → 3.5.1:TridiagLeastSquares1h.pdf
Solution for (3.5.a) → 3.5.1:TridiagLeastSquares1s.pdf

(3.5.b) Write a C++ function that computes the optimal parameters $\alpha^*$ and $\beta^*$ according to Eq. (3.0.30) from data vectors $z$ and $c$ (i.e. $z$ and $c$ from Eq. (3.0.30)).

```
VectorXd lsqEst(const VectorXd &z, const VectorXd &c);
```

You can use EIGEN classes.

Hidden Hint 1 for (3.5.b) → 3.5.2:TridiagLeastSquares2h.pdf
Solution for (3.5.b) → 3.5.2:TridiagLeastSquares2s.pdf

End Problem 3.5
Problem 3.6: Approximation of a circle

In this problem we study how a fitting problem arising in computational geometry can be solved using least squares in several ways, leading to different results.

**Template:** Get it on 🦉 GitLab. **Solution:** Get it on 🦉 GitLab.

This problem involves implementation in C++

Let us consider a sequence of \( N \) points approximately located on a circle \((N = 8)\):

\[
\begin{array}{cccccccc}
  x_i & 0.7 & 3.3 & 5.6 & 7.5 & 6.4 & 4.4 & 0.3 & -1.1 \\
  y_i & 4.0 & 4.7 & 4.0 & 1.3 & -1.1 & -3.0 & -2.5 & 1.3 \\
\end{array}
\]

A circle with center \((m_1, m_2)\) and radius \( r \) is described by

\[(x - m_1)^2 + (y - m_2)^2 = r^2.\] (3.0.35)

### 3.6.I: linear algebraic fit

#### (3.6.a) Plugging the point coordinates \((x_i, y_i)\) into (3.0.35) we obtain an overdetermined linear system with three unknowns

\[m_1, m_2, c := r^2 - m_1^2 - m_2^2.\]

Specify the system matrix \(A\) and the right-hand side vector \(b\) of the corresponding linear least squares problem ➜ Eq. (3.1.38).

**SOLUTION** for (3.6.a) ➜ 3.6.1:cala1.pdf

#### (3.6.b)

Write a C++ function

\[
\text{Vector3d circl_alg_fit} (\text{const VectorXd &x, const VectorXd & y});
\]

that receives point coordinates in the vectors \(x\) and \(y\) and solves the overdetermined system in least squares sense and returns a 3-dimensional vector \((m_1, m_2, r)\).

**SOLUTION** for (3.6.b) ➜ 3.6.2:cala2.pdf

### 3.6.II: geometric fit

The algebraic approach lacks an intuitive geometrical meaning: minimising the equation residual of (3.0.35) in least squares sense does not necessarily yield the best circle fit in aesthetic sense.

A more appealing approach consist in the minimization of the distances between the data points and the (unknown) circle

\[d_i = \left| \sqrt{(m_1 - x_i)^2 + (m_2 - y_i)^2} - r \right| \quad i = 1, \ldots, N,\]

in the sense of least squares, i.e., determine \(m_1, m_2\) and \(r\) such that the sum \(\sum_{i=1}^{N} d_i^2\) is minimal. This is a non-linear least squares problem of the form

\[z^* = \arg\min_z \|F(z)\|^2,\]

see ➜ Section 8.6.
(3.6.c) Write down the concrete function $F : \mathbb{R}^{n_1} \to \mathbb{R}^{n_2}$ for this non-linear least squares problem.

You can use the auxiliary values

$$R_i = \sqrt{(x_i - m_1)^2 + (y_i - m_2)^2}, \quad i = 1, \ldots, N.$$  

**SOLUTION for (3.6.c)** → 3.6.3: cage1.pdf

(3.6.d) Define the functional

$$\Phi(z) := \frac{1}{2} \| F(z) \|^2.$$  

Compute the Jacobian $DF$ of $F$, the gradient $\nabla \Phi(z)$ of $\Phi$ and the Hessian $H\Phi(z)$.

**SOLUTION for (3.6.d)** → 3.6.4: cage2.pdf

(3.6.e) Use C++ to find the circle that fit best the data given in the table above, according to the distances $d_i$. In order to do this, implement a C++ function

```cpp
Vector3d circl_geo_fit(const VectorXd &x, const VectorXd & y);
```

that uses the Gauss-Newton method introduced in Section 8.6.2 to minimize the functional $\Phi$.

**SOLUTION for (3.6.e)** → 3.6.5: cage3.pdf

(3.6.f) Now solve the same problem using the Newton method for least squares equations as described in Section 8.6.1.

**SOLUTION for (3.6.f)** → 3.6.6: cage4.pdf

(3.6.g) Compare the convergence of Gauss-Newton and Newton methods implemented in the previous sub-problems. You can use the parameters determined by the algebraic fit as initial guess.

Measure the error in the parameters in the maximum norm.

**SOLUTION for (3.6.g)** → 3.6.7: cage5.pdf

3.6.III: constrained fit using SVD

As you may know, for $a \neq 0$ the solution set of the quadratic equation

$$ax^T x + b^T x + c = 0, \quad b \in \mathbb{R}^2, \ a, c \in \mathbb{R},$$  

(solved with respect to $x \in \mathbb{R}^2$) describes a circle.

(3.6.h) Derive an expression in terms of $a, b, c$ for the center $m$ and the radius $r$ of the circle defined by (3.0.41).

**SOLUTION for (3.6.h)** → 3.6.8: casvd1.pdf

(3.6.i) According to equation (3.0.41), the same circle can be defined by different parameter vectors $v = (a, b_1, b_2, c)^T$ and $v' = (a', b'_1, b'_2, c')^T$, when $v' = \lambda v$, for every $\lambda \in \mathbb{R}, \lambda \neq 0$. Thus, this equation, for different data values $(x_i, y_i)$, can be solved in a least squares sense if supplemented by a non-linear constraint:

$$ax_i^T x_i + b^T x_i + c = 0 \quad i = 1, \ldots, N, \quad \|(a, b_1, b_2, c)^T\|_2^2 = 1.$$  

Write a MATLAB function
that solves this constrained overdetermined linear system of equations in least squares sense. Use the data in the table from the previous subtasks.

To learn how to use SVD to solve this problem, study carefully the hyperplane fitting problem → Ex. 3.4.35 and → Eq. (3.4.31).

**SOLUTION for (3.6.i)** → 3.6.9:casvd2.pdf

### 3.6.IV: comparison of the results

(3.6.j) ☑ Draw the data points and the fitted circles computed in the previous subtasks. Compare the centers and the radii.

**SOLUTION for (3.6.j)** → 3.6.10:caco.pdf

End Problem 3.6
Problem 3.7: Shape identification

This problem deals with pattern recognition, a central problem in image processing (e.g. in aerial photography, self-driving cars, and recognition of pictures of cats). We will deal with a very simplistic problem.

**Template:** Get it on 🍁 GitLab.

**Solution:** Get it on 🍁 GitLab.

[ This problem involves implementation in C++ ]

A routine within the program of a self driving-car is tasked with the job of identifying road signs. The task is the following: given a collection of points \( p_i \in \mathbb{R}^2, i = 1, \ldots, n \), we have to decide whether those point represent a stop sign, or a “priority road sign”. In this exercise we consider \( n = 8 \).

![Example of input points](image)

The shape of the sign can be represented by a \( 2 \times 8 \) matrix with the 8 coordinates in \( \mathbb{R}^2 \) defining the shape of the sign. We assume that the stop sign resp. the priority road sign are defined by the “model” points (known a priori) \( x_{stop}^i \in \mathbb{R}^2 \) resp. \( x_{priority}^i \in \mathbb{R}^2 \) for \( i = 2, \ldots, 15 \).
The 8-points $x_{stop}^i$ defining the model of a stop sign.

However, in a real case scenario, one can imagine that the photographed shape is not exactly congruent to the one specified by the “model” points. Instead, one can assume that the points on the photo ($p_i^i \in \mathbb{R}^2$) are the result of a linear transformation of the original points $x_{i=1,\ldots,15}^i \in \mathbb{R}^2$; i.e. we can assume that there exists a matrix $A \in \mathbb{R}^{2,2}$, s.t. $p_i^i = Ax_i^i$, $i = 1, \ldots, n$. (3.0.42)

We do not know whether $x_i = x_{stop}^i$ or $x_i = x_{priority}^i$.

Moreover, we have some error in the data, i.e. our points do not represent exactly one of the linearly transformed shapes (it is plausible to imagine that there is some measurement error, and that the photographed shape is not exactly the same as our “model” shape), i.e. (3.0.42) is satisfied only “approximately”.

With this problem, we will try to use the least square method to find the matrix $A$ and to classify our points, i.e. to decide whether they represent a stop or a priority road sign.

(3.7.a) For the moment, assume we know the points $x_i$ (i.e. we know the shape of our sign). Explicitly write (3.0.42) as an overdetermined linear system:

$$w = Bv,$$

whose least square solution will allow to determine the “best” linear transformation $A$ (in the least square sense). What is the size and what are the unknown of the system?

SOLUTION for (3.7.a) → 3.7.1:ShapeIdent1.pdf

(3.7.b) When does the matrix $B$ have full rank? Give a geometric interpretation of this condition.

SOLUTION for (3.7.b) → 3.7.2:si2s.pdf

(3.7.c) Implement a C++ function

```cpp
MatrixXd shape_ident_matrix(const MatrixXd & X);
```

that returns the matrix $B$. Pass the vectors $x_i$ as a $2 \times n$ EIGEN matrix $X$.

SOLUTION for (3.7.c) → 3.7.3:si3s.pdf
(3.7.d) Implement a C++ function

```cpp
double solve_lsq(const MatrixXd & X,
                 const MatrixXd & P,
                 MatrixXd & A);
```

that computes the matrix $A$ by solving the least squares problem based on the normal equations, see \(\rightarrow\) Section 3.2. It should return the Euclidean norm of the residual of the least square solution. Pass the vectors $x_i$ and the vectors $p_i$ as a $2 \times n$ EIGEN matrix $X$ resp. $P$.

**SOLUTION** for (3.7.d) → 3.7.4:si4s.pdf

(3.7.e) Explain how the norm of the residual of the least square solution can be used to identify the shape defined by the points $p_i$. Implement a function

```cpp
enum Shape { Stop, Priority };

Shape identify(const MatrixXd Xstop,
                const MatrixXd Xpriority,
                const MatrixXd & P,
                MatrixXd & A);
```

that indentifies the shape (either Stop or Priority sign) of the input points $p_i$. The function returns an enum that classifies the shape of points specified by $P$. Return the linear transformation in the matrix $A$. The “model points” $x_{\text{stop}}^i$ resp. $x_{\text{priority}}^i$ are passed trough $X_{\text{stop}}$ resp. $X_{\text{priority}}$.

**SOLUTION** for (3.7.e) → 3.7.5:si5s.pdf

(3.7.f) Use the points provided in the variables $P_1, P_2,$ and $P_3$ in the main() function to identify the shape (or: which shape is best suited) of the objects defined by those points.

**SOLUTION** for (3.7.f) → 3.7.6:si6s.pdf

End Problem 3.7
Problem 3.8: Properties of Householder reflections

Section 3.3.3 describes an orthogonal transformation that can be used to map a vector onto another vector of the same length: the Householder transformation (3.3.16). In this problem we examine properties of the “Householder matrices” and construct some of them.

Template: Get it on 🍍 GitLab. Solution: Get it on 🍍 GitLab.

[ This problem involves implementation in C++ ]

Householder transformation are described by square matrices of the form

\[ H = I - 2vv^H \quad \text{with} \quad v^H v = 1, \quad v \in \mathbb{C}^n. \]

We study a few important properties of this class of matrices and delve into the geometric meaning of Householder reflections.

(3.8.a)  Prove the following properties:

i) \( HH = I \).

ii) \( HH^H = I \).

iii) \( |\det(H)| = 1 \).

iv) For every \( s \in \mathbb{C}^n \) perpendicular to \( v \) (i.e. \( v^H s = 0 \)): \( Hs = s \).

v) For every \( z \in \mathbb{C}^n \) collinear to \( v \) (i.e. \( z = cv \)): \( Hz = -z \).

Solution for (3.8.a) → 3.8.1:householder1.pdf

(3.8.b)  In real space the transformation \( H \) can be understood as a reflection across a hyperplane perpendicular to \( v \). Compute the matrix \( H \) and sketch the corresponding transformation for \( v = \frac{1}{\sqrt{10}} [1, 3]^T, \ n = 2 \).

What is the line of reflection?

Solution for (3.8.b) → 3.8.2:householder2.pdf

(3.8.c)  The matrix

\[ C = \begin{bmatrix} 1 & 4 \\ 2 & 3 \end{bmatrix} \]

should be transformed to an upper triangular matrix using the Householder transformation \( (HC = R) \).

Compute:

• the vector \( v \) that defines \( H \) (is it unique?)
• the matrix \( H \)
• the images of the columns of \( C \) under the transformation \( H \).

Solution for (3.8.c) → 3.8.3:householder3.pdf

(3.8.d)  Implement a function

\[
\text{void applyHouseholder(VectorXd &x, const VectorXd &v)}
\]

that efficiently computes \( x \leftarrow Hx, \ x \in \mathbb{R}^n \), for the Householder matrix \( (v \in \mathbb{R}^n) \)

\[ H = I - 2ww^T, \quad w := \frac{v}{\|v\|_2}. \]
What is the asymptotic complexity of your implementation for \( n \to \infty \)?

SOLUTION for (3.8.d) \( \to 3.8.4:householder2.pdf \)

(3.8.e) As we learned in \( \Rightarrow \) Rem. 3.3.25, the sequence of Householder transformations \( H_1, \ldots, H_{n-1} \) effecting the conversion of an \( n \times n \) matrix into upper triangular form (\( \to \Rightarrow \S 3.3.15 \)) is represented by the sequence of their defining unit vectors \( v_i \in \mathbb{R}^n \), also following the convention that \( (v_i)_i \geq 0 \):

\[
H_i := I - 2v_i v_i^\top.
\]

The vectors \( v_i \) are stored in the strictly lower triangular part of another \( n \times n \) matrix \( V \in \mathbb{R}^{n,n} \). More precisely, we have

\[
v_i = [0, \ldots, 0, (v_i)_i, (V)_{i+1:n,i}]^\top \in \mathbb{R}^n, \quad i = 1, \ldots, n-1.
\]

Write a C++/EIGEN function

```cpp
template<typename Scalar>
void applyHouseholder(VectorXd Xd &x, const MatrixBase<Scalar> &V)
```

that computes \( x \leftarrow H_{n-1}^{-1} \cdots H_1^{-1} x \) based on Householder vectors stored in \( V \) as described above.

HIDDEN HINT 1 for (3.8.e) \( \to 3.8.5:house:mb.pdf \)

HIDDEN HINT 2 for (3.8.e) \( \to 3.8.5:house:h1.pdf \)

SOLUTION for (3.8.e) \( \to 3.8.5:householder2.pdf \)

End Problem 3.8
Problem 3.9: Cholesky and QR decomposition

This problem is about the Cholesky and QR decomposition and the relationship between them. The Cholesky decomposition is explained in §2.8.13. The QR decomposition is explained in Section 3.3.3. Please study these topics before tackling this problem.

Template: Get it on GitLab.
Solution: Get it on GitLab.

(3.9.a) Show that, for every matrix $A \in \mathbb{R}^{m,n}$ such that $\text{rank}(A) = n$, the product matrix $A^\top A$ admits a Cholesky decomposition.

HIDDEN HINT 1 for (3.9.a) → 3.9.1:CholeskyQR1h.pdf

SOLUTION for (3.9.a) → 3.9.1:CholeskyQR1s.pdf

(3.9.b) The following C++ functions with Eigen are given:

C++11-code 3.0.50: QR-decomposition via Cholesky decomposition

```cpp
void CholeskyQR(const MatrixXd & A, MatrixXd & R, MatrixXd & Q) {
    MatrixXd AtA = A.transpose() * A;
    LLT<MatrixXd> L = AtA.llt();
    R = L.matrixL().transpose();
    Q = R.transpose().triangularView<Lower>().solve(A.transpose()).transpose();
    // .triangularView() template member only accesses the triangular part
    // of a dense matrix and allows to easily solve linear problem
}
```

Get it on GitLab (choleskyQR.cpp).

C++11-code 3.0.51: Standard way to do QR-decomposition in Eigen

```cpp
void DirectQR(const MatrixXd & A, MatrixXd & R, MatrixXd & Q) {
    size_t m = A.rows();
    size_t n = A.cols();

    HouseholderQR<MatrixXd> QR = A.householderQr();
    Q = QR.householderQ() * MatrixXd::Identity(m, std::min(m, n));
    R = MatrixXd::Identity(std::min(m, n), m) *
        QR.matrixQR().triangularView<Upper>();
    // If A: m x n, then Q: m x m and R: m x n.
    // If m > n, however, the extra columns of Q and extra rows of R
    // are not needed.
    // Matlab returns this "economy-size" format calling "qr(A,0)",
    // which does not compute these extra entries.
    // With the code above, Eigen is smart enough to not compute the
discarded vectors.
}
```

Get it on GitLab (choleskyQR.cpp).
Prove that, for every matrix $A$, CholeskyQR and DirectQR produce the same output matrices $Q$ and $R$, if there were no roundoff errors (Such functions are called algebraically equivalent).

**Hidden Hint 1 for (3.9.b)**  → 3.9.2:CholeskyQR2h.pdf

**Solution for (3.9.b)**  → 3.9.2:CholeskyQR2s.pdf

(3.9.c)  Let $\varepsilon$ denote the machine precision. Why does the function CholeskyQR from Subproblem (3.9.b) fail to return the correct result for $A = \begin{bmatrix} 1 & 1 \\ \frac{1}{2}\varepsilon & 0 \\ 0 & \frac{1}{2}\varepsilon \end{bmatrix}$?

**Hidden Hint 1 for (3.9.c)**  → 3.9.3:cencel.pdf

**Hidden Hint 2 for (3.9.c)**  → 3.9.3:CholeskyQR3h.pdf

**Solution for (3.9.c)**  → 3.9.3:CholeskyQR3s.pdf

End Problem 3.9
Problem 3.10: Low rank approximation of matrices

As explained in the course, large $m \times n$ matrices of low rank $k \ll \min\{m,n\}$ can be stored using only $k(m+n)$ real numbers when using their SVD factorization/representation as sum of tensor products $\Rightarrow$ Eq. (3.4.8). Thus, low rank matrices are of considerable interest for matrix compression (see $\Rightarrow$ Ex. 3.4.51). Unfortunately, adding two low rank matrices usually leads to an increase of the rank and entails “recompression” by computing a low-rank best approximation of the sum. This problems demonstrates an efficient approach to recompression.

This problem discusses how this can be done in an efficient way.

Template: Get it on $\Rightarrow$ GitLab.

Solution: Get it on $\Rightarrow$ GitLab.

(3.10.a) Show that for a matrix $X \in \mathbb{R}^{m,n}$ the following statements are equivalent:

(i) $\text{rank}(X) = k$

(ii) $X = AB^\top$ for $A \in \mathbb{R}^{m,k}$, $B \in \mathbb{R}^{n,k}$, $k \leq \min\{m,n\}$, both full rank.

Hidden Hint 1 for (3.10.a) $\Rightarrow$ 3.10.1:LowRankRep1h.pdf
Hidden Hint 2 for (3.10.a) $\Rightarrow$ 3.10.1:LowRankRep1h.pdf
Solution for (3.10.a) $\Rightarrow$ 3.10.1:LowRankRep1s.pdf

(3.10.b) Write a C++ function that factorizes the matrix $X$ with $\text{rank}(X) = k$ into $AB^\top$, as in (3.10.a):

```cpp
void factorize_X_AB(const MatrixXd & X, size_t k, MatrixXd & A, MatrixXd & B);
```

The function should issue a warning in case $\text{rank}(X) = k$ is in doubt. You can use EigEn classes.

Hidden Hint 1 for (3.10.b) $\Rightarrow$ 3.10.2:LowRankRep2h.pdf
Solution for (3.10.b) $\Rightarrow$ 3.10.2:LowRankRep2s.pdf

(3.10.c) Let $A \in \mathbb{R}^{m,k}$, $B \in \mathbb{R}^{n,k}$, with $k \ll m,n$. Write an efficient C++ function that calculates a singular value decomposition of the product $AB^\top = U\Sigma V^\top$, where orthogonal $U, V \in \mathbb{R}^{n,k}$ and $\Sigma \in \mathbb{R}^{k,k}$:

```cpp
void svd_AB(const MatrixXd & A, const MatrixXd & B, MatrixXd & U, MatrixXd & S, MatrixXd & V);
```

Hidden Hint 1 for (3.10.c) $\Rightarrow$ 3.10.3:LowRankRep3h.pdf
Hidden Hint 2 for (3.10.c) $\Rightarrow$ 3.10.3:LRRh.pdf
Solution for (3.10.c) $\Rightarrow$ 3.10.3:LowRankRep3s.pdf

(3.10.d) What is the asymptotic computational cost of the function $\text{svd}_AB$ for a small $k$ and $m = n \rightarrow \infty$? Discuss the effort required by the different steps of your algorithm.

Solution for (3.10.d) $\Rightarrow$ 3.10.4:LowRankRep4s.pdf

(3.10.e) If $X, Y \in \mathbb{R}^{m,n}$ satisfy $\text{rank}(Y) = \text{rank}(X) = k$, show that $\text{rank}(Y+X) \leq 2k$.

Solution for (3.10.e) $\Rightarrow$ 3.10.5:LowRankRep5s.pdf

(3.10.f) Consider $A_X, A_Y \in \mathbb{R}^{m,k}$, $B_X, B_Y \in \mathbb{R}^{n,k}$, $X = A_X B_X^\top$ and $Y = A_Y B_Y^\top$. Find a factorization of sum $X+Y$ as $X+Y = AB^\top$, with $A \in \mathbb{R}^{m,2k}$ and $B \in \mathbb{R}^{n,2k}$.

Hidden Hint 1 for (3.10.f) $\Rightarrow$ 3.10.6:LowRankRep6h.pdf
Rely on the previous subproblems to write the efficient C++ function:

```cpp
void rank_k_approx(const MatrixXd & Ax, const MatrixXd & Ay, const MatrixXd & Bx, const MatrixXd & By, MatrixXd & Az, MatrixXd & Bz);
```

$A_Z \in \mathbb{R}^{m,k}$ and $B_Z \in \mathbb{R}^{n,k}$ are the two terms of the decomposition of $Z = A_Z B_Z^T$, the rank-$k$ best approximation of the sum $X + Y = A_X B_X^T + A_Y B_Y^T$:

$$Z = \arg\min_{M \in \mathbb{R}^{m,n}, \text{rank}(M) \leq k} \left\| A_X B_X^T + A_Y B_Y^T - M \right\|_F$$

Here $A_X, A_Y \in \mathbb{R}^{m,k}$ and $B_X, B_Y \in \mathbb{R}^{n,k}$.

**Hidden Hint 1**

For (3.10.g) → 3.10.7:LowRankRep7h.pdf

**Solution for (3.10.g)** → 3.10.7:LowRankRep7s.pdf

What is the asymptotic computational cost of the function `rank_k_approx` for a small $k$ and $m = n \to \infty$?

**Solution for (3.10.h)** → 3.10.8:LowRankRep8s.pdf

---

**End Problem 3.10**
Chapter 4

Filtering Algorithms

Problem 4.1: Autofocus with FFT

In this problem, we will use 2D frequency analysis to find the “best focused” image among a collection of out-of-focus photos. To that end, we will implement an algorithm based on 2D DFT as introduced in Section 4.2.4.

Template: Get it on GitLab. Solution: Get it on GitLab.

This problem involves implementation in C++

Let a grey-scale image consisting of $n \times m$ pixels be given as a matrix $P \in \mathbb{R}^{n,m}$ as in Ex. 4.2.56; each element of the matrix indicates the gray-value of the pixel as a number between 0 and $v_{\text{max}}$. This image is regarded as the “perfect image”.

If a camera is poorly focused due to an inadequate arrangement of the lenses, it will record a blurred image $B \in \mathbb{R}^{n,m}$. As before Eq. (4.2.57), the blurring operation can be modeled through the 2D (periodic) discrete convolution and can be undone provided that the point spread function (PSF) is known. However, in this problem we must not assume any knowledge of the PSF.

Assume that the only data available to us is the “black-box” C++ function (declared in autofocus.hpp):

```cpp
MatrixXd set_focus(double f);
```

which returns the potentially blurred image $B(f)$, when the focus parameter $f$ is set to a particular value. The actual operation of set_focus is utterly obscure. The focus parameter can be read as the distance of the lenses of a camera that can be changed through turning on and off a stepper motor.

The problem of autofocusing is to determine the value of the focus parameter $f$, which yields an image $B(f)$ with the least blur. The idea of the autofocusing algorithm is the following: The less the image is marred by blur, the larger its “high frequency content”. The latter can be found out based on the discrete Fourier transform, more precisely, its 2D version.

To translate the autofocus idea into an algorithm we have to give a quantitative meaning to the notion of “high frequency content” of a (blurred) image $C$, which is done by looking at the second moments of its 2D discrete Fourier transform as supplied by the function `fft2r` found in “FFT/fft.hpp”, see also Code 4.2.48 and Code 4.2.49.

$$V(C) = \sum_{k_1=0}^{n-1} \sum_{k_2=0}^{m-1} \left( \frac{n}{2} - |k_1 - \frac{n}{2}| \right)^2 + \left( \frac{m}{2} - |k_2 - \frac{m}{2}| \right)^2 |\hat{C}_{k_1,k_2}|^2.$$  

Here, $\hat{C} \in \mathbb{C}^{n,m}$ stand for the 2D DFT of the image $C$. Hence, the autofocusing policy can be rephrased as
find $f \in \mathbb{R}$ such that $V(B(f))$ becomes maximal.

(4.1.a) Thus sub-problem supplies us with a tool to write an image file from a C++ code. Write a C++ function

```cpp
void save_image(double focus);
```

that saves the image $B(f)$ returned by `set_focus` for $f = 0, 1, 2, 3$ in Portable Graymap (PGM) format.

For this you can use objects of type `PGMObject` (found in “pgm.hpp”). You can find example of usages of this class in “examples/pgm_example.cpp”.

**SOLUTION** for (4.1.a) → 4.1.1:render.pdf

(4.1.b) The two-dimensional discrete Fourier transform can be performed using the C++ function `fft2r`. Write a C++ script:

```cpp
void plot_freq(double focus);
```

that creates 3D plots of the (modulus of the) 2D DFTs of the images obtained in sub-problem (4.1.a). Clamp the data between 0 and 8000.

**SOLUTION** for (4.1.b) → 4.1.2:plotfft2.pdf

(4.1.c) In plots from sub-problem (4.1.b), mark (or explain) the regions corresponding to the high and low frequencies.

**HIDDEN HINT 1** for (4.1.c) → 4.1.3:afh1.pdf

**SOLUTION** for (4.1.c) → 4.1.3:explain.pdf

(4.1.d) Write a C++ function

```cpp
double void high_frequency_content(const MatrixXd & C);
```

that returns the value $V(C)$ for a given matrix $C$. Write a C++ function

```cpp
void plotV();
```

that plots the function $V(B(f))$ in terms of the focus parameter $f$. Use 100 equidistantly spaced sampling points in the interval $[0, 5]$.

**SOLUTION** for (4.1.d) → 4.1.4:plotV.pdf

(4.1.e) Write an efficient (you want the auto-focus procedure to take not longer than a few seconds!) C++ function

```cpp
double autofocus();
```

that numerically determines optimal focus parameter $f_0 \in [0, 5]$ for which the 2nd moment $V(B(f))$ is maximized. What is the resulting focus parameter $f_0$?
To locate the change of slope of $V(B(f))$ in $[0,5]$ you should use the *bisection algorithm* \(\xrightarrow{\text{Section 8.3.1}}\) for finding a zero of the derivative $\partial V(B(f))/\partial f$, which will, hopefully, mark the location of the maximum of $V(f)$.

The bisection algorithm for finding a zero of a continuous function $\varphi : [a, b] \rightarrow \mathbb{R}$ with $\varphi(a) \cdot \varphi(b) < 0$ is rather simple and lucidly demonstrated in \(\xrightarrow{\text{Code 8.3.2}}\).

Of course, the derivative is not available, so that we have to approximate it crudely by means of a difference quotient

$$
\frac{\partial V(f)}{\partial f} \approx \frac{V(B(f + \delta f)) - V(B(f - \delta f))}{2\delta f}.
$$

You can assume that the smallest step of the auto-focus mechanism is 0.05 and so the natural choice for $\delta f$ is $\delta f = 0.05$. This maximal resolution also tells you a priori how many bisection steps should be performed.

Use the structure of the function $V(B(f))$ that you observed in sub-problem (4.1.d). Use as few evaluations of $V(B(f))$ as possible!

**SOLUTION for (4.1.e)** \(\xrightarrow{\text{\ref{4.1.5:bisect.pdf}}\text{.}}\)
Problem 4.2: FFT and least squares

This problem deals both with an application of fast Fourier transformation in the context of a least squares (data fitting) problems.

Template: Get it on GitLab. Solution: Get it on GitLab.

A planet orbits the sun in a closed, planar curve. For equispaced polar angles $\phi_j = 2\pi \frac{j}{n}$, $j = 0, \ldots, n$, $n \in \mathbb{N}$ its distance from the sun is measured and found to be $d_j$, $j = 0, \ldots, n - 1$. An approximation of the planet’s trajectory can be found as follows.

Write $\mathcal{P}_m^C$, $m \in \mathbb{N}$ for the space of real trigonometric polynomials of the form

$$p(t) = \sum_{k=0}^{m} c_k \cos(2\pi kt), \quad c_k \in \mathbb{R}. \tag{4.0.6}$$

The aim is to approximate the distance from the sun as a function of the angle with a trigonometric polynomial $p^* \in \mathcal{P}_m^C$ that solves

$$p^* = \arg\min_{p \in \mathcal{P}_m^C} \sum_{j=0}^{n-1} \left| p \left( \frac{\phi_j}{2\pi} \right) - d_j \right|^2.$$ 

Throughout, we assume $m < n$.

(4.2.a) Recast this task as a standard linear least squares problem

$$x^* = \arg\min_{x \in \mathbb{R}^n} \|Ax - b\|_2$$

with suitable matrix $A$ and vectors $b, x$.

Solution for (4.2.a) → 4.2.1:relsq.pdf

(4.2.b) State the normal equations for this linear least squares problem in explicit form.

With $i^2 = -1$ use the identity $\cos(2\pi x) = \frac{1}{2} (e^{2\pi i x} + e^{-2\pi i x})$ and the geometric series formula

$$\sum_{\ell=0}^{n-1} q^\ell = \frac{1 - q^n}{1 - q}.$$

Solution for (4.2.b) → 4.2.2:normleq.pdf

(4.2.c) Write a C++-function

```cpp
VectorXd find_c(const VectorXd & d, unsigned int m);
```

that computes the coefficients $c_k$, $k = 0, \ldots, m$ of $p^*$ in the form (4.0.6) for arbitrary inputs $d_j \in \mathbb{R}$, $j = 0, \ldots, n - 1$. These are passed as vector $d$. The function must not have asymptotic complexity worse than $O(n \log n)$ in terms of the problem size parameter $n$. 

Use the provided function `VectorXd fftf(const VectorXd &)` that realises the discrete Fourier transform (defined in "FFT/fft.hpp"). Also note the identity

$$\sum_{k=0}^{n-1} e^{2\pi i n d_k} = \sum_{k=0}^{n-1} e^{-2\pi i j k d_k},$$

where the over-line denotes the complex conjugation.

**Solution for (4.2.c) → 4.2.3:implem.pdf**

(4.2.d) Test your implementation. To that end, test your routine by fitting a trigonometric polynomial of degree 3 with the data values $d$ found in `main()` of `fftlsq.cpp`. (Get it on GitLab. (fftlsq.cpp)). Store the result in the vector $g$.

As comparison, we obtain the vector $g = [0.984988, -0.00113849, -0.00141515]$ when running our code.
Problem 4.3: Multiplication and division of polynomials based on FFT

In Rem. 4.1.24 we saw that the formula of discrete convolution Def. 4.1.22 also gives the coefficients of products of polynomials. Thus, in light of the realization of discrete convolutions by means of DFT Section 4.2.1, the Fast Fourier Transform (FFT) becomes relevant for efficiently multiplying polynomials of very high degree.

Template: Get it on GitLab.
Solution: Get it on GitLab.

Let two large numbers $m, n \gg 1$ and two polynomials

$$ u(x) = \sum_{j=0}^{m-1} \alpha_j x^j, \quad v(x) = \sum_{j=0}^{n-1} \beta_j x^j, \quad \alpha_j, \beta_j \in \mathbb{C} \quad (4.0.8) $$

be given. We consider their product

$$ uv(x) = u(x)v(x) \quad (4.0.9) $$

The tasks are:

1. Efficiently compute the coefficients of the polynomial $uv$ (with degree $m + n - 1$) from (4.0.9) is fulfilled.
2. Given $uv$ and $u$ in terms of their coefficients, find the polynomial $v$ again, if it exists (polynomial division).

(4.3.a)  Given polynomials $u$ and $v$ with degrees $m - 1$ and $n - 1$, respectively, their coefficients can be stored as C++ vectors Eigen::VectorXd $u$ and Eigen::VectorXd $v$ of size $m$ and $n$ (the known term is stored in position 0).

Write a C++ function that “naively”, i.e. using a simple loop-based implementation, computes the vector of coefficients of the polynomial which is the multiplication between polynomials $u$ and $v$:

$$ \text{VectorXd} \text{ polyMult\_naive(} \text{const VectorXd} \ & \ u, \ \text{const VectorXd} \ & \ v \text{);} $$

You can use EIGEN classes. Also determine the asymptotic complexity of your algorithm for $mn \to \infty$ (separately).

HIDDEN HINT 1 for (4.3.a)  → 4.3.1:PolyDiv1h.pdf
SOLUTION for (4.3.a)  → 4.3.1:PolyDiv1s.pdf

(4.3.b)  Write a C++ function that efficiently computes the vector of coefficients of the polynomial which is the multiplication between polynomials $u$ and $v$:

$$ \text{VectorXd} \text{ polyMult\_fast(} \text{const VectorXd} \ & \ u, \ \text{const VectorXd} \ & \ v \text{);} $$

You can use EIGEN classes.

HIDDEN HINT 1 for (4.3.b)  → 4.3.2:PolyDiv2h.pdf
SOLUTION for (4.3.b)  → 4.3.2:PolyDiv2s.pdf

(4.3.c)  Determine the complexity of your algorithm in (4.3.b).

HIDDEN HINT 1 for (4.3.c)  → 4.3.3:PolyDiv3h.pdf
SOLUTION for (4.3.c)  → 4.3.3:PolyDiv3s.pdf

(4.3.d) What does it mean to apply a discrete Fourier transform to the coefficients of a polynomial? In other words, what is an equivalent operation that can be performed on a polynomial which leads to the same result?

Hidden Hint 1 for (4.3.d) → 4.3.4:PolyDiv4h.pdf

Solution for (4.3.d) → 4.3.4:PolyDiv4s.pdf ▲

(4.3.e) Now we will handle with polynomial division.

Consider the division between polynomials $uv$ and $u$. How can you check whether $u$ divides $uv$?

Hidden Hint 1 for (4.3.e) → 4.3.5:PolyDiv5h.pdf

Solution for (4.3.e) → 4.3.5:PolyDiv5s.pdf ▲

(4.3.f) Write a C++ function that efficiently computes the vector of coefficients of the polynomial $v$, division between polynomials $uv$ and $u$ from the problems above:

```cpp
VectorXd polyDiv(const VectorXd & uv, const VectorXd & u);
```

You can use EIGEN classes.

Hidden Hint 1 for (4.3.f) → 4.3.6:PolyDiv6h.pdf

Solution for (4.3.f) → 4.3.6:PolyDiv6s.pdf ▲

End Problem 4.3
Problem 4.4: Solving triangular Toeplitz systems

In \(\section*{4.5}\) we learned about Toeplitz matrices, the class of matrices with constant diagonals \(\text{Def. 4.5.8}\). Obviously, \(m \times n\) Toeplitz matrices are data-sparse in the sense that it takes only \(m + n - 1\) to encode them completely. Therefore, operations with Toeplitz matrices can often be done with asymptotic computational cost significantly lower than that of the same operations for a generic matrix of the same size. In \(\section*{4.5.1}\) we have seen this for FFT-based matrix \(\times\) vector multiplication for Toeplitz matrices.

In this problem we study an efficient FFT-based algorithm for solving triangular linear systems of equations whose coefficient matrix is Toeplitz. Such linear systems are faced, for instance, when inverting a finite, linear, time-invariant, causal channel (LT-FIR) as introduced in \(\section*{4.1}\).

**Template:** Get it on \(\text{GitHub}\).  
**Solution:** Get it on \(\text{GitHub}\).

In \(\section*{4.1.1}\) we found that the output operator of a causal finite linear time-invariant filter with impulse response \(h = (h_0, \ldots, h_{n-1})^\top \in \mathbb{R}^n\) can be obtained by discrete convolution \(\text{Eq. (4.1.14)}\); see also \(\text{Def. 4.1.22}\). Given an input signal \(x := (x_0, \ldots, x_{n-1})^\top \in \mathbb{R}^n\), the first \(n\) components \((y_0, \ldots, y_{n-1})\) of the output are obtained by:

\[
\begin{bmatrix}
  y_0 \\
  \vdots \\
  y_{n-1}
\end{bmatrix} =
\begin{bmatrix}
  h_0 & 0 & \ldots & \ldots & 0 \\
  h_1 & h_0 & 0 & \vdots & \vdots \\
  \vdots & \vdots & \ddots & \ddots & \vdots \\
  \vdots & \vdots & \ddots & h_0 & h_{1} \\
  h_{n-1} & \ldots & \ldots & 0 & h_0
\end{bmatrix}
\begin{bmatrix}
  x_0 \\
  \vdots \\
  x_{n-1}
\end{bmatrix}
\]

(4.0.18)

The matrix \(H_n \in \mathbb{R}^{n,n}\) is a lower triangular matrix with constant diagonals:

\[
(H)_{i,j} = \begin{cases} 
  h_{l-j} & \text{if } l \geq j \\
  0 & \text{else}
\end{cases}
\]

This matrix is clearly not circulant: see \(\text{Def. 4.1.38}\). At the same time, it still belongs to the class of Toeplitz matrices, see \(\text{Def. 4.5.8}\), which generalizes the class of circulant matrices. (Recall \(\text{Def. 4.5.8}\): \(T \in \mathbb{K}^{m,n}\) is a Toeplitz matrix if there is a vector \(u = (u_{-m+1}, \ldots, u_{n-1}) \in \mathbb{K}^{m+n-1}\) such that \(t_{ij} = u_{j-i}\) for \(1 \leq i \leq m\) and \(1 \leq j \leq n\).)

If you want to recover the input signal from the output (deconvolution), you will face the following crucial task for digital signal processing: solve a lower triangular LSE with a Toeplitz system matrix. Of course, forward elimination, see \(\text{Section 2.3}\), can achieve this with asymptotic complexity \(O(n^2)\); see \(\text{Eq. (2.3.6)}\). However, since a Toeplitz matrix merely has an information content of \(O(n)\) numbers, there might be a more efficient way – which ought to be explored by you in this problem.

(4.4.a) \(\Box\) Given a Toeplitz matrix \(T \in \mathbb{R}^{n,n}\), find another matrix \(S \in \mathbb{R}^{n,n}\) such that the following composed matrix is a circulant matrix:

\[
C = \begin{bmatrix} T & S \\ S & T \end{bmatrix} \in \mathbb{R}^{2n,2n}
\]

**HIDDEN HINT 1 for (4.4.a)** \(\rightarrow 4.1:Toeplitz1h.pdf\)
SOLUTION for (4.4.a) → 4.4.1:Toeplitz1s.pdf

(4.4.b) Write the following C++ function:

```cpp
Eigen::MatrixXd toeplitz(const VectorXd &c, const VectorXd &r)
```

This function should take as input column vectors \( c \in \mathbb{R}^m \) and \( r \in \mathbb{R}^n \) and return a Toeplitz matrix \( T \in \mathbb{R}^{m,n} \) such that:

\[
(T)_{ij} = \begin{cases} (c)_{i-j+1}, & \text{if } i \geq j \\ (r)_{j-i+1}, & \text{if } j > i \end{cases}, \quad 1 \leq i \leq m, 1 \leq j \leq n
\]

SOLUTION for (4.4.b) → 4.4.2:tplcpp.pdf

(4.4.c) Show that the following two C++ functions realize the same linear mapping \( x \mapsto y \), when supplied with the same arguments.

**C++11-code 4.0.20: Function toepmatmult**

```cpp
VectorXd toepmatmult(const VectorXd & c, const VectorXd & r, const VectorXd & x)
{
    assert(c.size() == r.size() && c.size() == x.size() &&
            "c, r, x have different lengths!");
    MatrixXd T = toeplitz(c, r);
    VectorXd y = T*x;
    return y;
}
```

Get it on GitLab (toeplitz.cpp).

**C++11-code 4.0.21: Function toepmult**

```cpp
VectorXd toepmult(const VectorXd & c, const VectorXd & r, const VectorXd & x)
{
    assert(c.size() == r.size() && c.size() == x.size() &&
            "c, r, x have different lengths!");
    int n = c.size();
    VectorXcd cr_tmp = c.cast<std::complex<double>>();
    cr_tmp.conservativeResize(2*n); cr_tmp.tail(n) =
    VectorXcd::Zero(n);
    cr_tmp.tail(n-1).real() = r.tail(n-1).reverse();
    VectorXcd x_tmp = x.cast<std::complex<double>>();
    x_tmp.conservativeResize(2*n); x_tmp.tail(n) =
```

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VectorXcd::Zero(n);

VectorXd y = pconvfft(cr_tmp, x_tmp).real();
y.conservativeResize(n);

return y;

Get it on GitLab (toeplitz.cpp).

Function \texttt{pconvfft} is defined in \(\Rightarrow\) Section 4.2.1, \(\Rightarrow\)Code 4.2.25, and \texttt{toeplitz} is the simple C++ function from Sub-problem (4.4.b).

\textbf{HIDDEN HINT 1} for (4.4.c) \(\Rightarrow\) 4.4.3:Toeplitz1h.pdf

\textbf{SOLUTION} for (4.4.c) \(\Rightarrow\) 4.4.3:Toeplitz2s.pdf \(\uparrow\)

\textbf{(4.4.d) \(\square\)} What is the asymptotic complexity of either \texttt{toepmatmult} or \texttt{toepmult}?

\textbf{SOLUTION} for (4.4.d) \(\Rightarrow\) 4.4.4:Toeplitz3s.pdf \(\uparrow\)

\textbf{(4.4.e) \(\square\)} Explain in detail what the following C++ functions are meant for and why they are algebraically equivalent (i.e. equivalent when ignoring roundoff errors), provided that \(h.size() = 2^l\).

\begin{verbatim}
VectorXd ttmatsolve(const VectorXd & h, const VectorXd & y)
{
    assert(h.size() == y.size() &&
           "h and y have different lengths!");
    int n = h.size();

    VectorXd h_tmp = VectorXd::Zero(n);
    h_tmp(0) = h(0);

    MatrixXd T = toeplitz(h, h_tmp);

    VectorXd x = T.fullPivLu().solve(y);

    return x;
}
\end{verbatim}

Get it on GitLab (toeplitz.cpp).

\begin{verbatim}
VectorXd ttrecsolve(const VectorXd & h, const VectorXd & y, int l)
{
    assert(h.size() == y.size() &&
           "h and y have different lengths!");

    VectorXd x;

    if (l == 0) {

    }
\end{verbatim}
```cpp
x.resize(1);
x(0) = y(0)/h(0);
}
else {
    int n = std::pow(2, l);
    int m = n/2;

    assert(h.size() == n && y.size() == n &&
           "h and y have length different from 2^l!");

    VectorXd x1 = ttrecsolve(h.head(m), y.head(m), l-1);
    VectorXd y2 = y.segment(m,m) - toepmult(h.segment(m,m), h.segment(m,m).reverse(), x1);
    VectorXd x2 = ttrecsolve(h.head(m), y2, l-1);

    x.resize(n);
    x.head(m) = x1;
    x.tail(m) = x2;
}
return x;
```

Get it on GitLab (toeplitz.cpp).

**Hidden Hint 1 for (4.4.e)** → 4.4.5:Toeplitz4h.pdf

**Solution for (4.4.e)** → 4.4.5:Toeplitz4s.pdf

**4.4.f** Why is the algorithm implemented in ttrecsolve called a “divide & conquer” method?

**Solution for (4.4.f)** → 4.4.6:Toeplitz5s.pdf

**4.4.g** Perform a timing comparison of ttmatsolve and ttrecsolve for

\[ h = \text{VectorXd::LinSpaced}(n, 1, n).cwiseInverse(); \]

and \( n = 2^l, l = 3, \ldots, 11 \). Plot the timing results for both functions in double logarithmic scale.

**Solution for (4.4.g)** → 4.4.7:Toeplitz6s.pdf

**4.4.h** Derive the asymptotic complexity of both functions ttmatsolve and ttrecsolve in terms of the problem size parameter \( n \).

**Solution for (4.4.h)** → 4.4.8:Toeplitz7s.pdf

**4.4.i** For the case that \( n = h.size() \) is not a power of 2, implement a wrapper function for ttrecsolve that, in the absence of roundoff errors, would behave exactly like ttmatsolve, i.e. ttsolve(h,y) = ttmatsolve(h,y).

```
VectorXd ttsolve(const VectorXd & h, const VectorXd & y);
```

**Hidden Hint 1 for (4.4.i)** → 4.4.9:tplhext.pdf

**Solution for (4.4.i)** → 4.4.9:Toeplitz8s.pdf
Chapter 5

Data Interpolation in 1D

Problem 5.1: Evaluating the derivatives of interpolating polynomials

In Ex. 5.1.5 we learned about the importance of data interpolation for obtaining functor representations of constitutive relationships \( t \mapsto f(t) \). Numerical methods like Newton’s method Code 8.3.5 often require information about the derivative \( f' \) as well. Therefore, we need efficient ways to evaluate the derivatives of interpolants. In this problem we discuss this issue for polynomial interpolation for (i) monomial representation and (ii) “update-friendly” point evaluation. We generalize the Horner scheme Rem. 5.2.5 and the Aitken-Neville algorithm § 5.2.33.

Template: Get it on GitLab. Solution: Get it on GitLab.

[ This problem involves implementation in C++ ]

We first deal with polynomial in monomial representation Rem. 5.2.4.

(5.1.a) Using the Horner scheme, write an efficient C++ implementation of a template function which returns the pair \((p(x), p'(x))\), where \( p \) is a polynomial with coefficients in \( c \):

```cpp
template <typename CoeffVec>
std::pair<double, double> evaldp(const CoeffVec& c, double x);
```

Vector \( c \) contains the coefficient of the polynomial in the monomial basis, expressed with the MATLAB convention (leading coefficient in \( c(0) \)).

SOLUTION for (5.1.a) → 5.1.1:Horner1s.pdf

(5.1.b) For the sake of testing, write a naive C++ implementation of function in (5.1.a) which returns the same pair \((p(x), p'(x))\). However, this time \( p(x) \) and \( p'(x) \) should be calculated with the simple sums of the monomials constituting the polynomial:

```cpp
template <typename CoeffVec>
std::pair<double, double> evaldp_naive(const CoeffVec& c, double x);
```

SOLUTION for (5.1.b) → 5.1.2:Horner2s.pdf

(5.1.c) What are the asymptotic complexities of the two functions in (5.1.a) and (5.1.b)?

SOLUTION for (5.1.c) → 5.1.3:Horner3s.pdf
(5.1.d) Check the validity of the two functions in (5.1.a) and (5.1.b) and compare the runtimes for polynomials of degree up to $2^{20} - 1$.

**HIDDEN HINT for (5.1.d)** $\rightarrow$ 5.1.4:Horner4h.pdf

**SOLUTION for (5.1.d)** $\rightarrow$ 5.1.4:Horner4s.pdf

In ➜Section 5.2.3.2 we learned about an efficient and “update-friendly” scheme for evaluating Lagrange interpolants at a single or a few points. This so-called Aitken-Neville algorithm, see ➜Code 5.2.35, can be extended to return the derivative value of the polynomial interpolant as well. This will be explored next.

(5.1.e) Write an efficient C++ function

$$\text{VectorXd dipoleval(const VectorXd} & t, \text{const VectorXd} & y, \text{const VectorXd} & x);$$

that returns the row vector $(p'(x_1), \ldots, p'(x_m))$, when the argument $x$ passes $(x_1, \ldots, x_m)$, $m \in \mathbb{N}$ small. Here, $p'$ denotes the derivative of the polynomial $p \in \mathcal{P}_n$ interpolating the data points $(t_i, y_i)$, $i = 0, \ldots, n$, for pairwise different $t_i \in \mathbb{R}$ and data values $y_i \in \mathbb{R}$.

Differentiate the recursion formula ➜Eq. (5.2.34) and devise an algorithm in the spirit of the Aitken-Neville algorithm implemented in ➜Code 5.2.35.

**SOLUTION for (5.1.e)** $\rightarrow$ 5.1.5:dipoleval.pdf

(5.1.f) For validation purposes devise an alternative, less efficient, implementation of dipoleval (call it dipoleval_alt) based on the following steps:

1. Use the polyfit (find it in “polyfit.hpp”) function to compute the monomial coefficients of the Lagrange interpolant.

2. Compute the monomial coefficients of the derivative.

3. Use polyval (defined in "polyval.hpp") to evaluate the derivative at a number of points.

Use dipoleval_alt to verify the correctness of your implementation of dipoleval by computing the derivative of the 10-th order polynomial interpolating the values $(t_i, \sin(t_i))$, where $t_i$ are equidistant points in $[0, 3]$. Evaluate the Euclidean norm of the error of the resulting polynomials, evaluated at 100 equidistant points $x_i \in [0, 3]$.

**SOLUTION for (5.1.f)** $\rightarrow$ 5.1.6:test.pdf

End Problem 5.1

## Problem 5.2: Piecewise linear interpolation

➜Ex. 5.1.10 introduced piecewise linear interpolation as a simple linear interpolation scheme. It finds an interpolant in the space spanned by the so-called tent functions, which are **cardinal basis functions**. Formulas are given in ➜Eq. (5.1.11).

**Template:** Get it on 🍁GitLab. **Solution:** Get it on 🍁GitLab.

[ This problem involves implementation in C++ ]
(5.2.a) Write a C++ class `LinearInterpolant` representing the piecewise linear interpolant. Make sure your class has an efficient internal representation of a basis. Provide a constructor and an evaluation operator() as described in the following template:

```cpp
class LinearInterpolant {
public:
    /*! 
    * \brief LinearInterpolant builds interpolant from data.
    * Sort the array for the first time:
    * the data is not assumed to be sorted
    * sorting is necessary for binary search
    * \param TODO
    */
    LinearInterpolant(/* TODO: pass data here */);

    /*! 
    * \brief operator () Evaluation operator.
    * Return the value of \( I \) at \( x \), i.e. \( I(x) \).
    * Performs bound checks (i.e. if \( x < t_0 \) or \( x \geq t_n \)).
    * \param x Value \( x \in \mathbb{R} \).
    * \return Value \( I(x) \).
    */
    double operator() (double x);

private:
    // TODO: your data there
};
```

Get it on GitLab (linearinterpolant.cpp).

**SOLUTION for (5.2.a)** → 5.2.1:impl.pdf

---

**End Problem 5.2**

**Problem 5.3: Lagrange interpolant**

This short problem studies a particular aspect of the Lagrange polynomials introduced in § 5.2.10.

**Template:** Get it on GitLab.

**Solution:** Get it on GitLab.

As in Eq. (5.2.11) we denote by \( L_i \) the \( i \)-th Lagrange polynomial for given nodes \( t_j \in \mathbb{R}, j = 0, \ldots, n, t_i \neq t_j \) if \( i \neq j \). Then the polynomial Lagrange interpolant \( p \) through the data points \( (t_i, y_i)_{i=0}^n \) has the representation

\[
p(x) = \sum_{i=0}^n y_i L_i(x) \quad \text{with} \quad L_i(x) := \prod_{\substack{j=0 \atop j \neq i}}^n \frac{x - t_j}{t_i - t_j}.
\]  

(5.0.9)
(5.3.a) Show that
\[
\sum_{i=0}^{n} L_i(t) = 1 \quad \forall t \in \mathbb{R}.
\] (5.0.10)

**HIDDEN HINT 1 for (5.3.a) → 5.3.1:glgh1.pdf**

**SOLUTION for (5.3.a) → 5.3.1:glgs1.pdf**

(5.3.b) Show that
\[
\sum_{i=0}^{n} L_i(0) t_i^j = \begin{cases} 1 & \text{for } j = 0, \\ 0 & \text{for } j = 1, \ldots, n. \end{cases}
\] (5.0.11)

(Read \( t_i \) raised to the power \( j \).)

**HIDDEN HINT 1 for (5.3.b) → 5.3.2:glgh1.pdf**

**SOLUTION for (5.3.b) → 5.3.2:glgs1.pdf**

(5.3.c) Show that \( p(x) \) can also be written as
\[
p(x) = \omega(x) \sum_{i=0}^{n} \frac{y_i}{(x-t_i)\omega'(t_i)} \quad \text{with } \omega(t) := \prod_{j=0}^{n} (t-t_j)
\] (5.0.12)

**HIDDEN HINT 1 for (5.3.c) → 5.3.3:LagrangePoly1h.pdf**

**SOLUTION for (5.3.c) → 5.3.3:LagrangePoly1s.pdf**

---

**End Problem 5.3**

---

### Problem 5.4: Generalized Lagrange polynomials for Hermite interpolation

Rem. 5.2.21 addressed a particular generalization of the Lagrange polynomial interpolation considered in Section 5.2.2: Hermite interpolation, where beside the usual “nodal” interpolation conditions also the derivative of the interpolating polynomials is prescribed in the nodes, see Eq. (5.2.22) (for \( l_j = 1 \) throughout). The associated generalized Lagrange polynomials were defined in Def. 5.2.24 and in this problem we aim to find concrete formulas for them in the spirit of Eq. (5.11).

Let \( n + 1 \) different nodes \( t_i, i = 0, \ldots, n, n \in \mathbb{N} \), be given. For numbers \( y_j, c_j \in \mathbb{R}, j = 0, \ldots, n \), Hermite interpolation seeks a polynomial \( p \in \mathcal{P}_{2n+1} \) satisfying \( p(t_i) = y_i \) and \( p'(t_i) = c_i, i = 0, \ldots, n \). Here \( p' \) designates the derivative of \( p \).

The generalized Lagrange polynomials for Hermite interpolation \( L_i, K_i \in \mathcal{P}_{2n+1} \) satisfy
\[
L_i(t_j) = \delta_{ij}, \quad L_i'(t_j) = 0, \quad K_i(t_j) = 0, \quad K_i'(t_j) = \delta_{ij},
\] (5.0.13a) (5.0.13b)

for \( i, j \in \{0, \ldots, n\} \).
(5.4.a)  Give explicitly the linear system of equations for the basis expansion coefficients of the Hermite interpolant with respect to the monomial basis of $P_{2n+1}$.

Hidden Hint 1 for (5.4.a)  → 5.4.1:gagh0.pdf

Solution for (5.4.a)  → 5.4.1:glgs1.pdf

(5.4.b)  Give concrete formulas for $K_0, K_1, L_0, L_1$ for $n = 1$, $t_0 = -1$, $t_1 = 1$.

Hidden Hint 1 for (5.4.b)  → 5.4.2:glgh1.pdf

Solution for (5.4.b)  → 5.4.2:glgs1.pdf

(5.4.c)  Find the general formula describing all polynomials in $t$ of degree 2 that have a double zero in $t = a$, $a \in \mathbb{R}$.

Solution for (5.4.c)  → 5.4.3:glgs1.pdf

(5.4.d)  Let $g_1, \ldots, g_m, m \in \mathbb{N}$, be functions in $C^1(I)$ (space of continuously differentiable functions). Find a formula for the derivative of $h(t) = \prod_{k=1}^{m} g(t)$.

Solution for (5.4.d)  → 5.4.4:glgs1.pdf

(5.4.e)  Find general formulas for the polynomials $L_i, K_i$ as defined through (5.0.13). Of course, these formulas will involve the nodes $t_i$.

Hidden Hint 1 for (5.4.e)  → 5.4.5:glgh1.pdf

Hidden Hint 2 for (5.4.e)  → 5.4.5:glghx.pdf

Solution for (5.4.e)  → 5.4.5:glgs1.pdf

End Problem 5.4

Problem 5.5: Piecewise linear interpolation with knots different from nodes

In →Ex. 5.1.10 we examined piecewise linear interpolation in the case where the interpolation nodes coincide with the abscissas of the corners of the interpolating polygon. However, that one is a very special situation. In this problem we consider a more general setting for piecewise linear interpolation.

We are given two ordered sets of real numbers to be read as points on the real line:

(I) the knots $x_0 < x_1 < x_2 < \cdots < x_n$,

(II) the (interpolation) nodes $t_0 < t_1 < \cdots < t_n$, $n \in \mathbb{N}$, satisfying $x_0 \leq t_j \leq x_n$, $j = 0, \ldots, n$.

The space of piecewise linear continuous functions with respect to the knot set $\mathcal{N} := \{x_j\}_{j=0}^{n}$ is defined as:

$$S_{\mathcal{N}} := \{s \in C^0([x_0, x_n]) : s(t) = \gamma_i t + \beta_j \text{ for } t \in [x_{j-1}, x_j], \gamma_i, \beta_j \in \mathbb{R} \text{ for } i = 1, \ldots, n\}.$$  (5.0.25)

Compare →Ex. 5.1.10 for the special case $x_j := t_j$.

On the function space $S_{\mathcal{N}} \subset C^0(I)$, $I := [x_0, x_n]$, we consider the interpolation problem:
Find $s \in S_{1,N}$ such that $s(t_i) = y_i$, $i = 0, \ldots, n$, for given values $y_i \in \mathbb{R}$.

This fits the general framework of $\Rightarrow$§ 5.1.13.

Below we set $I_0 := [x_0, x_1]$, $I_j := [x_{j-1}, x_{j+1}]$, $j = 1, \ldots, n - 1$, $I_n := [x_{n-1}, x_n]$.

(5.5.a) $\Box$ Show that the interpolation problem may not have a solution for some values $y_j$ if a single interval $[x_j, x_{j+1}]$, $j = 0, \ldots, n - 1$, contains more than 2 nodes $t_i$.

**SOLUTION** for (5.5.a) $\rightarrow$ 5.5.1:lips1.pdf

(5.5.b) $\Box$ Show that the interpolation problem can have a unique solution for any data values $y_j$ only if each interval $I_j$, $j = 0, \ldots, n$, contains at least one node.

**HIDDEN HINT** 1 for (5.5.b) $\rightarrow$ 5.5.2:glgh1.pdf

**SOLUTION** for (5.5.b) $\rightarrow$ 5.5.2:lips2.pdf

(5.5.c) $\Box$ Show that the interpolation problem has a unique solution for all data values $y_j$ if each of the closed intervals $[x_0, x_1], [x_1, x_2], [x_2, x_3], \ldots, [x_{n-1}, x_n]$ contains at least one node $t_j$.

**HIDDEN HINT** 1 for (5.5.c) $\rightarrow$ 5.5.3:glgh1.pdf

**SOLUTION** for (5.5.c) $\rightarrow$ 5.5.3:lips3.pdf

(5.5.d) $\Box$ Implement a C++ function

```cpp
VectorXd tentBasCoeff(const VectorXd &x, const VectorXd &t, const VectorXd &y);
```

that returns the vector of values $s(x_j)$ of the interpolant $s$ of the data points $(t_i, y_i)$, $i = 0, \ldots, n$ in $S_{1,N}$ in the knots $x_j$, $j = 0, \ldots, n$. The argument vectors $x$, $t$, and $y$ pass the $x_j$, $t_j$, and values $y_j$, respectively.

The function should first check whether the condition formulated in Sub-problem (5.5.c) is satisfied. You must not take for granted that knots or nodes are sorted already.

**HIDDEN HINT** 1 for (5.5.d) $\rightarrow$ 5.5.4:glgh1.pdf

**SOLUTION** for (5.5.d) $\rightarrow$ 5.5.4:glgs1.pdf

(5.5.e) $\Box$ Implement a C++ class

```cpp
class PwLinIP {
  public:
    PwLinIP(const VectorXd &x, const VectorXd &t, const VectorXd &y);
    double operator()(double arg) const;
  private:
    ...
};
```

that realizes an interpolator class in the spirit of $\Rightarrow$Rem. 5.1.19. The meanings of the arguments of the constructor are the same as for the function `tentBasCoeff` from Sub-problem (5.5.d). Pay attention to the efficient implementation of the evaluation operator!

**HIDDEN HINT** 1 for (5.5.e) $\rightarrow$ 5.5.5:lipx1.pdf

**HIDDEN HINT** 2 for (5.5.e) $\rightarrow$ 5.5.5:lipzz.pdf

**SOLUTION** for (5.5.e) $\rightarrow$ 5.5.5:dsfg1.pdf
(5.5.f) Implement a C++ code that creates plots of the cardinal basis functions for interpolation in $S_{1,N}$

- with known set $N := \{0,1,2,3, \ldots, 9, 10\}$
- and for interpolation nodes $t_0 := 0, t_j = j - \frac{1}{2}, j = 1, \ldots, 10$.

Recall that the cardinal basis function $b_k \in S_{1,N}$ is characterized by the conditions:

$$b_k(t_j) = \delta_{kj}, \quad k, j = 0, \ldots, 10$$

\[(5.0.30)\]

**Hidden hint 1 for (5.5.f) → 5.5.6:liphx.pdf**

**Solution for (5.5.f) → 5.5.6:glgs1.pdf**

End Problem 5.5

Problem 5.6: Cardinal basis for trigonometric interpolation

In \[\rightarrow\] Section 5.6 we learned about interpolation into the space $P_{2n}^T$ or trigonometric polynomials from \[\rightarrow\] Def. 5.6.3. In this task we investigate the cardinal basis functions for this interpolation operator and will also obtain a result about its stability.

The (ordered) real trigonometric basis of $P_{2n}^T$ is

$$B_{\text{Re}} := \left\{ C_0 := t \mapsto 1, S_1 := t \mapsto \sin(2\pi t), C_1 := t \mapsto \cos(2\pi t), S_2 := t \mapsto \sin(4\pi t), C_2 := t \mapsto \cos(4\pi t), \ldots, S_n := t \mapsto \sin(2n\pi t), C_n := t \mapsto \cos(2n\pi t) \right\}.$$  
\[(5.0.32)\]

Another (ordered) basis of $P_{2n}^T$ is

$$B_{\text{exp}} := \left\{ B_k := t \mapsto \exp(2\pi k t) : k = -n, \ldots, n \right\}.$$  
\[(5.0.33)\]

Both bases have $2n + 1$ elements, which agrees with the dimension of $P_{2n}^T$ Cor. 5.6.8.

(5.6.a) Give the matrix $S \in C^{2n+1,2n+1}$ that effects the transformation of a coefficient representation with respect to $B_{\text{Re}}$ into a coefficient representation with respect to $B_{\text{exp}}$.

**Hidden hint 1 for (5.6.a) → 5.6.1:trh1.pdf**

**Solution for (5.6.a) → 5.6.1:trisol1.pdf**

(5.6.b) The shift operator $S_{\tau} : C^0(\mathbb{R}) \rightarrow C^0(\mathbb{R})$ acts on a function according to $S_{\tau}f(t) = f(t - \tau)$, for $\tau \in \mathbb{R}$. If $c \in C^{2n+1}$ is the coefficient vector of $p \in P_{2n}^T$ with respect to $B_{\text{exp}}$, what is the coefficient vector $\tilde{c} \in C^{2n+1}$ of $S_{\tau}p$?

**Hidden hint 1 for (5.6.b) → 5.6.2:tch2.pdf**

**Solution for (5.6.b) → 5.6.2:trisol2.pdf**

Now we consider the set of interpolation nodes

$$T_n := \left\{ j + 1/2 : j = 0, \ldots, 2n \right\}.$$  
\[(5.0.34)\]

The cardinal basis functions $b_0, \ldots, b_{2n} \in P_{2n}^T$ of $P_{2n}^T$ with respect to $T_n$ are defined by

$$b_j(t_k) = \delta_{kj} \quad \text{[Kronecker symbol]}, \quad j, k = 0, \ldots, 2n$$  
\[(5.0.35)\]
(5.6.c) Use the function `trigpolyvalequid`, see Code 5.6.21 (can be included from “trigpolyvalequid.hpp”) to plot the cardinal basis function $t \mapsto b_0(t)$ in $[0,1]$ for $n = 5$. To that end evaluate $b_0(t)$ in 1000 equidistant points $\frac{k}{1000}$, $k = 0, \ldots, 999$.

**Solution** for (5.6.c) → 5.6.3:plotsol.pdf

(5.6.d) Show that

$$b_{k+1} = S_\delta b_k \quad \text{with} \quad \delta := \frac{1}{2n+1}.$$  \hfill (5.0.37)

**Hidden Hint** 1 for (5.6.d) → 5.6.4:h1.pdf

**Solution** for (5.6.d) → 5.6.4:trisoll.pdf

(5.6.e) Describe the entries of the “interpolation matrix”, that is, the system matrix of Eq. (5.1.15), for the trigonometric interpolation problem with node set $T_n$ and with respect to the basis $B_{\exp}$ of $P_{2n}^T$.

**Hidden Hint** 1 for (5.6.e) → 5.6.5:tklh1.pdf

**Hidden Hint** 2 for (5.6.e) → 5.6.5:tmp.pdf

**Solution** for (5.6.e) → 5.6.5:trisol1.pdf

(5.6.f) What is the inverse of the interpolation matrix found in the previous problem?

**Hidden Hint** 1 for (5.6.f) → 5.6.6:h1.pdf

**Solution** for (5.6.f) → 5.6.6:trisol1.pdf

(5.6.g) Give a closed-form expression for the cardinal basis functions $b_k$ defined in (5.0.35).

**Hidden Hint** 1 for (5.6.g) → 5.6.7:h1.pdf

**Solution** for (5.6.g) → 5.6.7:trisoll.pdf

(5.6.h) Write a function

```c
double trigIPL(std::size_t n);
```

that approximately computes the Lebesgue constant $\lambda(n)$, see § 5.2.69, for trigonometric interpolation based on the node set $T_n$. The Lebesgue constant is available through the formula

$$\lambda(n) = \sup_{y \in \mathbb{C}^{2n+1} \setminus \{0\}} \frac{\| I_n y \|_{L^\infty([0,1])}}{\| y \|_\infty} = \sup_{t \in [0,1]} \sum_{k=0}^{2n} |b_k(t)|,$$  \hfill (5.0.40)

where $I_n : \mathbb{C}^{2n+1} \to \mathbb{C}^0(\mathbb{R})$ is the trigonometric interpolation operator.

Use sampling in $10^4$ equidistant points to obtain a good guess for the supremum norm of a function on $[0,1]$. Maximum efficiency of the implementation need not be a concern. Use the formula involving sum of cosines.

**Solution** for (5.6.h) → 5.6.8:trisoll.pdf
The following table gives the values $\lambda(n)$ for $n = 2^k$, $k = 2, 3, \ldots, 8$.

<table>
<thead>
<tr>
<th>$k^4$</th>
<th>$\lambda(2^k)$</th>
</tr>
</thead>
<tbody>
<tr>
<td>4</td>
<td>2.7</td>
</tr>
<tr>
<td>8</td>
<td>3.07</td>
</tr>
<tr>
<td>16</td>
<td>3.46</td>
</tr>
<tr>
<td>32</td>
<td>3.89</td>
</tr>
<tr>
<td>64</td>
<td>4.32</td>
</tr>
<tr>
<td>128</td>
<td>4.75</td>
</tr>
<tr>
<td>256</td>
<td>5.18</td>
</tr>
<tr>
<td>512</td>
<td>5.62</td>
</tr>
</tbody>
</table>

From these numbers predict the asymptotic behavior of $\lambda(n)$ for $n \to \infty$. Is it $O(\log n)$, $O(n)$, $O(n \log n)$, or $O(n^2)$?

**Solution for (5.6.i)** → 5.6.9:xtrsol1.pdf
Chapter 6

Approximation of Functions in 1D

Problem 6.1: Adaptive polynomial interpolation

In Section 6.1.3 we have seen that the a priori placement of interpolation nodes is key to a good approximation by a polynomial interpolant. This problem deals with an a posteriori adaptive strategy that controls the placement of interpolation nodes depending on the interpolant. It employs a greedy algorithm to grow the node set based on an intermediate interpolant. This strategy has recently gained prominence for a variety of approximation problems, see V. N. Temlyakov, Greedy approximation, Acta Numer., 17 (2008), pp. 235–409.

This problem involves implementation in C++

A description of the greedy algorithm for adaptive polynomial interpolation is as follows:

Given a function $f : [a, b] \mapsto \mathbb{R}$ one starts $\mathcal{T}_0 := \{\frac{1}{2}(b + a)\}$. Based on a fixed finite set $S \subset [a, b]$ of sampling points one augments the set of nodes according to

$$\mathcal{T}_{n+1} = \mathcal{T}_n \cup \left\{ \arg \max_{t \in S} |f(t) - I_{\mathcal{T}_n}(t)| \right\},$$

(6.0.1)

where $I_{\mathcal{T}_n}$ is the polynomial interpolation operator for the node set $\mathcal{T}_n$, until

$$\max_{t \in S} |f(t) - I_{\mathcal{T}_n}(t)| \leq \text{tol} \cdot \max_{t \in S} |f(t)|.$$

(6.0.2)

(6.1.a) Write a C++ function

```cpp
template <class Function>
void adaptivepolyintp(const Function& f, double a, double b, double tol, int N,
                      Eigen::VectorXd& adaptive_nodes);
```

that implements the algorithm described above.

The function arguments are: the function handle $f$, the interval bounds $a, b$, the relative tolerance $\text{tol}$, the number $N$ of equidistant sampling points to compute the error (in the interval $[a, b]$), that is,

$$S := \left\{ a + (b - a) \frac{j}{N}, \ j = 0, \ldots, N \right\}.$$
and $t$ will be used as return parameter for interpolation nodes (i.e. the final $T_n$).

The type `Function` defines a function and is supposed to provide an operator `double operator()(double)`. A suitable lambda function can satisfy this requirement.

A function `intpolyval` (used in the lecture document) is provided and may be used (though it may not be the most efficient way to implement the function).

You might need to convert between the types `std::vector` and `Eigen::VectorXd`. This can be done as follows using `EIGEN`'s `Map` class:

For `Eigen::VectorXd` to `std::vector<double>`, use:

```cpp
1 Eigen::VectorXd v;
2 std::vector<double> to_std(v.data(), v.data() + v.size());
```

and the other way round (using `Eigen::Map`):

```cpp
1 std::vector<double> v;
2 Eigen::Map<Eigen::VectorXd> to_eigen(v.data(), v.size());
```

**Solution** for (6.1.a) → 6.1.1:solfile.pdf

(6.1.b)  Extend the function from the previous sub-problem so that it reports the quantity

$$
e_n := \max_{t \in S} |f(t) - T_{T_n}(t)| \quad (6.0.3)
$$

for each intermediate set $T_n$.

**Solution** for (6.1.b) → 6.1.2:solfile.pdf

(6.1.c)  For $f_1(t) := \sin(e^{2t})$ and $f_2(t) = \frac{\sqrt{t}}{1+16t}$ plot $e_n$ versus $n$ (the number of interpolation nodes). Choose plotting styles that reveal the qualitative decay (types of convergence as given in Rem. 6.1.38) of this error norm as the number of interpolation nodes is increased. Use interval $[a, b] = [0, 1]$, $N=1000$ sampling points, tolerance $\text{tol} = 1e-6$.

**Solution** for (6.1.c) → 6.1.3:solfile.pdf

**End Problem 6.1**

**Problem 6.2: Piecewise Cubic Hermite Interpolation**

In this problem, we will consider (piecewise) cubic Hermite interpolation, which is a (local) generalized polynomial interpolation scheme Rem. 5.2.21.

**Template:** Get it on GitHub. **Solution:** Get it on GitHub.

This problem involves implementation in C++

We consider the cubic Hermite interpolation operator $\mathcal{H}$ acting on continuously differentiable function defined on an interval $[a, b]$ and mapping into the space $P_3$ of polynomials of degree at most $3r$:

$$\mathcal{H} : C^1([a, b]) \to P_3.$$
It is defined by the generalized interpolation conditions, see also Def. 5.4.1,
\[(\mathcal{H}f)(a) = f(a), \quad (\mathcal{H}f)(b) = f(b),\]  \hspace{1cm} (6.0.6)
\[(\mathcal{H}f)'(a) = f'(a), \quad (\mathcal{H}f)'(b) = f'(b).\]  \hspace{1cm} (6.0.7)

(6.2.a) Assume \(f \in C^4([a,b])\). Show that for every \(x \in [a,b]\) there exists a \(\tau \in [a,b]\) such that:
\[(f - \mathcal{H}f)(x) = \frac{1}{24}f^{(4)}(\tau)(x-a)^2(x-b)^2.\]  \hspace{1cm} (6.0.8)

Now, we consider a piecewise cubic Hermite interpolation with exact slopes on a mesh
\[\mathcal{M} := \{a = x_0 < x_1 < \cdots < x_n = b\}\]
as defined in Section 6.5.2, Def. 6.5.14. By slopes we mean the values of the derivative of the interpolant imposed at the nodes of the mesh \(\mathcal{M}\).

(6.2.b) Based on (6.0.8) predict the rate of algebraic convergence of the maximum norm of the interpolation error of piecewise cubic Hermite interpolation of a function \(f \in C^4([a,b])\) in terms of the mesh width \(h_{\mathcal{M}}\) of \(\mathcal{M}\) as \(h_{\mathcal{M}} \to 0\) (h-convergence).

(6.2.c) Now we consider cases, where perturbed or reconstructed slopes are used. For instance, this was done in the context of monotonicity preserving piecewise cubic Hermite interpolation as discussed in Section 5.4.2.

Assume that piecewise cubic Hermite interpolation is based on perturbed slopes, that is, the piecewise cubic function \(s\) on \(\mathcal{M}\) satisfies:
\[s(x_j) = f(x_j), \quad s'(x_j) = f'(x_j) + \delta_j,\]
where the \(\delta_j\) may depend on \(\mathcal{M}\), too.

Which rate of asymptotic h-convergence of the sup-norm of the approximation error can be expected, if we know that for all \(j\):
\[|\delta_j| = O(h^\beta), \quad \beta \in \mathbb{N}_0\]
for mesh-width \(h \to 0\).

(6.2.d) Consider the following class declaration that implements a piecewise cubic Hermite interpolant and provides a corresponding point evaluation operator operator():


C++11-code 6.0.10: Declaration of the class PCHI.

```cpp
/*!
 * \brief Implements a piecewise cubic Hermite interpolation.
 * Uses equidistant meshes and various methods of slope reconstruction.
 */
class PCHI {
public:
    /*! 
     * \brief Construct the slopes from the data.
     * Use finite-differences or setting \( s'(x_j) = 0 \).
     * \param[in] t Vector of nodes (assumed equidistant and sorted).
     * \param[in] y Vector of values at nodes \( t \).
     * \param[in] s Flag to set if you want to reconstruct or set the slopes to zero.
     */
PCHI(const VectorXd & t, const VectorXd & y, Slope s = Slope::Reconstructed);

    /*! 
     * \brief Evaluate the interpolant at the nodes \( x \).
     * The input is assumed sorted, unique and inside the interval
     * \param[in] x The vector of points \( x_i \) where to compute \( s(x_i) \).
     * \return Values of interpolant at \( x \) (vector)
     */
    VectorXd operator() (const VectorXd & x) const;
};

private:
    // Provided nodes and values \((t,y)\) to compute spline,
    // Eigen vectors, \( c \) contains slopes
    // All have the same size \( n \)
    VectorXd t, y, c;
    // Difference \( t(i) - t(i-1) \)
    double h;
    // Size of \( t, y \) and \( c \).
    int n;
};
```

Get it on 🌐 GitLab (pchi.cpp).

The enum type Slope will be used later to specify the slope reconstruction for the interpolant.

Give an efficient implementation the evaluation operator.

**SOLUTION for (6.2.d)** → 6.2.4:pchi2.pdf
(6.2.e) Implement a strange piecewise cubic interpolation scheme in C++ that satisfies:

\[ s(x_j) = f(x_j), \quad s'(x_j) = 0 \]

and empirically determine its convergence on a sequence of equidistant meshes of \([-5, 5]\) with mesh-widths \(h = 2^{-l}, l = 0, \ldots, 8\) and for the interpoland \(f(t) := \frac{1}{1+t^2}\).

To that end, implement the correct reconstruction of the slope \(c\) in the constructor of the class \(PCHI\), when the value of \(s\) is \(Slope::Zero\).

Compare with the insight gained in (6.2.c).

**Solution for (6.2.e)** → 6.2.5:pchi2.pdf

(6.2.f) Assume equidistant meshes and reconstruction of slopes by a particular averaging. More precisely, the \(\mathcal{M}\)-piecewise cubic function \(s\) is to satisfy the generalized interpolation conditions

\[
s(x_j) = f(x_j),
\]

\[
s'(x_j) = \begin{cases} 
\frac{-f(x_2)+4f(x_1)-3f(x_0)}{2h} & \text{for } j = 0, \\
\frac{f(x_{j+1})-f(x_{j-1})}{2h} & \text{for } j = 1, \ldots, n-1, \\
\frac{3f(x_n)-4f(x_{n-1})+f(x_{n-2})}{2h} & \text{for } j = n.
\end{cases}
\]

What will be the rate of \(h\)-convergence of this scheme (in \(\sup\)-norm)?

You can use what you have found in (6.2.c). To find perturbation bounds, rely on the Taylor expansion formula with remainder, see ➜Ex. 1.5.65.

**Solution for (6.2.f)** → 6.2.6:pchi3.pdf

(6.2.g) Implement the correct reconstruction of the slope \(c\) defined in Sub-problem (6.2.f), (6.0.13) in the constructor of the class \(PCHI\), when the value of \(s\) is \(Slope::Reconstructed\).

**Solution for (6.2.g)** → 6.2.7:pchi4.pdf

(6.2.h) In a numerical experiment determine qualitatively and quantitatively the \(h\)-convergence of the maximum norm of the interpolation error for piecewise cubic Hermite interpolation of a function \(f \in C^4([a,b])\) based on the slopes from Sub-problem (6.2.f) as given in (6.0.13).

As test case use the setting of Sub-problem (6.2.e) and make sure that your observation matches what you have found in Sub-problem (6.2.f).

**Solution for (6.2.h)** → 6.2.8:xtrsol1.pdf

End Problem 6.2

### Problem 6.3: Piecewise linear approximation on graded meshes

One of the main point made in ➜Section 6.1.3 is that the quality of an interpolant depends heavily on the choice of the interpolation nodes. If the function to be interpolated has a “bad behavior” in a small part of the domain, for instance it has very large derivatives of high order, more interpolation points are required in that area of the domain. Commonly used tools to cope with this task are **graded meshes**, which will be the topic of this problem.

**Template:** Get it on 🌐 GitLab.

**Solution:** Get it on 🌐 GitLab.
Given a mesh $\mathcal{T} = \{0 \leq t_0 < t_1 < \cdots < t_n \leq 1\}$ on the unit interval $I = [0, 1]$, $n \in \mathbb{N}$, we define the **piecewise linear interpolant**:

$$l_T : C^0(I) \rightarrow P_1, \mathcal{T} = \{s \in C^0(I), s_{|[t_{j−1},t_j]} \in P_1 \forall j\}, \quad \text{s.t.} \quad (l_T f)(t_j) = f(t_j), \quad j = 0, \ldots, n \quad (6.0.16)$$

See also ➔Section 5.3.2.

**6.3.a**  
If we choose the uniform mesh $\mathcal{T} = \{t_j\}_{j=0}^n$ with $t_j = j/n$, given a function $f \in C^2(I)$ what is the asymptotic behavior of the error $\|f - l_T f\|_{L^\infty(I)}$ when $n \rightarrow \infty$?

**HIDDEN HINT** for (6.3.a) ➔ 6.3.1:GradedMeshes1h.pdf

**SOLUTION** for (6.3.a) ➔ 6.3.1:GradedMeshes1s.pdf

**6.3.b**  
What is the regularity of the function $f : I \rightarrow \mathbb{R}$, $f(t) = t^\alpha$, $0 < \alpha < 2$? In other words, for which $k \in \mathbb{N}$ do we have $f \in C^k(I)$?

**HIDDEN HINT** 1 for (6.3.b) ➔ 6.3.2:GradedMeshes2h.pdf

**SOLUTION** for (6.3.b) ➔ 6.3.2:GradedMeshes2s.pdf

**6.3.c**  
Study numerically the $h$-convergence of the piecewise linear approximation of $f(t) = t^\alpha$ ($0 < \alpha < 2$) on uniform meshes. Determine the order of convergence using 1D linear regression, see ➔Rem. 6.1.40 which is implemented, as a special case, in the auxiliary function `polyfit`, see ➔Code 5.7.20.

**SOLUTION** for (6.3.c) ➔ 6.3.3:GradedMeshes3s.pdf

**6.3.d**  
In which mesh interval do you expect $|f - l_T f|$ to attain its maximum?

**HIDDEN HINT** 1 for (6.3.d) ➔ 6.3.4:GradedMeshes4ha.pdf

**HIDDEN HINT** 2 for (6.3.d) ➔ 6.3.4:GradedMeshes4hb.pdf

**SOLUTION** for (6.3.d) ➔ 6.3.4:GradedMeshes4s.pdf

**6.3.e**  
Compute by hand the exact value of $\|f - l_T f\|_{L^\infty(I)}$.

Compare the order of convergence obtained with the one observed numerically in (6.3.b).

**HIDDEN HINT** 1 for (6.3.e) ➔ 6.3.5:GradedMeshes5h.pdf

**SOLUTION** for (6.3.e) ➔ 6.3.5:GradedMeshes5s.pdf

**6.3.f**  
Since the interpolation error is concentrated in the left part of the domain, it seems reasonable to use a finer mesh only in this part. A common choice is an **algebraically graded mesh**, defined as $G = \{t_j = (\frac{j}{n})^\beta, \quad j = 0, \ldots, n\}$ for a parameter $\beta > 1$. An example is depicted in Fig. 26 for $\beta = 2$. 

---

6. Approximation of Functions in 1D
For a fixed parameter $\alpha$ in the definition of $f$, numerically determine the rate of convergence of the piecewise linear interpolant $I_G$ on the graded mesh $G$ as a function of the parameter $\beta$. Try for instance $\alpha = 1/2$, $\alpha = 3/4$ or $\alpha = 4/3$.

How do you have to choose $\beta$ in order to recover the optimal rate $O(n^{-2})$ (if possible)?

**Solution** for (6.3.f) → 6.3.6:GradedMeshes6s.pdf

---

**Problem 6.4: Chebyshev polynomials and their properties**

**Chebyshev polynomials** as defined in Def. 6.1.76 are a sequence of orthogonal polynomials, which can be defined recursively, see Thm. 6.1.77. In this problem we will examine these polynomials and a few of their many properties.

**Template:** Get it on 🌐 GitLab.

**Solution:** Get it on 🌐 GitLab.

Let $T_n \in P_n$ be the $n$-th Chebyshev polynomial, as defined in Def. 6.1.76 and $\tilde{z}_0^{(n)}, \ldots, \tilde{z}_{n-1}^{(n)}$ be the $n$
zeros of $T_n$. According to Eq. (6.1.84), these are given by:

$$\xi_j^{(n)} = \cos \left( \frac{2j + 1}{2n} \pi \right), \quad j = 0, \ldots, n - 1$$

(6.0.22)

We define the family of discrete $L^2$ semi-inner products (i.e. not conjugate symmetric), cf. Eq. (6.2.22):

$$(f, g)_n := \sum_{j=0}^{n-1} f(\xi_j^{(n)}) g(\xi_j^{(n)}), \quad f, g \in C^0([-1, 1])$$

(6.0.23)

We also define the special weighted $L^2$ semi-inner product:

$$(f, g)_w := \int_{-1}^{1} \frac{1}{\sqrt{1-t^2}} f(t) g(t) \, dt \quad f, g \in C^0([-1, 1])$$

(6.0.24)

(6.4.a) Show that the Chebyshev polynomials are an orthogonal family of polynomials with respect to the inner product defined in Eq. (6.0.24) according to Def. 6.2.25, namely $(T_k, T_l)_w = 0$ for every $k \neq l$.

HIDDEN HINT 1 for (6.4.a) → 6.4.1:ChebPolyProperties1h.pdf

SOLUTION for (6.4.a) → 6.4.1:ChebPolyProperties1s.pdf

(6.4.b) Write a C++ code to test the assertion of Thm. 6.0.25.

HIDDEN HINT 1 for (6.4.b) → 6.4.2:ChebPolyProperties2h.pdf

SOLUTION for (6.4.b) → 6.4.2:ChebPolyProperties2s.pdf

(6.4.c) Prove Thm. 6.0.25.

HIDDEN HINT 1 for (6.4.c) → 6.4.3:ChebPolyProperties3h.pdf

SOLUTION for (6.4.c) → 6.4.3:ChebPolyProperties3s.pdf

(6.4.d) Given a function $f \in C^0([-1, 1])$, find an expression for the best approximant $q_n \in P_n$ of $f$ in the discrete $L^2$-norm:

$$q_n = \arg\min_{p \in P_n} |f - p|_{n+1},$$

$| \cdot |_{n+1}$ is the norm induced by the scalar product $(\cdot, \cdot)_{n+1}$. You should represent $q_n$ through an expansion in Chebychev polynomials of the form:

$$q_n = \sum_{j=0}^{n} \alpha_j T_j,$$

(6.0.33)

for suitable coefficients $\alpha_j \in \mathbb{R}$, see also Eq. (6.1.101).

HIDDEN HINT 1 for (6.4.d) → 6.4.4:ChebPolyProperties4h.pdf

SOLUTION for (6.4.d) → 6.4.4:ChebPolyProperties4s.pdf
Write a C++ function that returns the vector of coefficients \((a_j)_j\) in Eq. (6.0.33) given a function \(f\):

```cpp
template<typename Function>
void bestpolchebnodes(const Function &f, Eigen::VectorXd &alpha)
```

Note that the degree of the polynomial is indirectly passed with the length of the output \(alpha\). The input \(f\) is a lambda-function, e.g.:

```cpp
auto f = [] (double & x) { return 1/(pow(5*x,2)+1);};
```

Test `bestpolchebnodes` with the function \(f(x) = \frac{1}{(5x)^2+1}\) and \(n = 20\). Approximate the supremum norm of the approximation error by sampling on an equidistant grid with \(10^6\) points.

Let \(L_j, j = 0, \ldots, n\), be the Lagrange polynomials associated with the nodes \(t_j = \xi_j^{(n+1)}\) of the Chebyshev interpolation with \(n + 1\) nodes on \([-1, 1]\) (see \(\Rightarrow\)Eq. (6.1.84)). Show that:

\[
L_j = \frac{1}{n + 1} + \frac{2}{n + 1} \sum_{i=1}^{n} T_i(\xi_j^{(n+1)})T_i
\]
Chapter 7

Numerical Quadrature

Problem 7.1: Zeros of orthogonal polynomials

This problem combines elementary methods for finding zeros from Section 8.3 and 3-term recursions satisfied by orthogonal polynomials, cf. Thm. 6.2.32. This will permit us to find the zeros of Legendre polynomials, the so-called Gauss nodes (see Def. 7.3.29).

Template: Get it on GitLab. Solution: Get it on GitLab.

[ This problem involves implementation in C++ ]

The zeros of the Legendre polynomial $P_n$ (see Def. 7.3.27) are the $n$ Gauss points $\xi_n^j, j = 1, \ldots, n$. In this problem we compute the Gauss points by zero-finding methods applied to $P_n$. The 3-term recursion Eq. (7.3.33) for Legendre polynomials will play an essential role. Moreover, recall that, by definition, the Legendre polynomials are $L^2([-1, 1])$-orthogonal.

(7.1.a) ☒ Prove the following interleaving property of the zeros of the Legendre polynomials. For all $n \in \mathbb{N}_0$ we have:

$$-1 < \xi_n^j < \xi_n^{j-1} < \xi_n^{j+1} < 1, \quad j = 1, \ldots, n - 1$$

Hidden Hint 1 for (7.1.a) → 7.1.1:ZerosLegendre1h.pdf

Solution for (7.1.a) → 7.1.1:ZerosLegendre1s.pdf

(7.1.b) ☐ By differentiating Eq. (7.3.33) derive a combined 3-term recursion for the sequences $(P_n)_n$ and $(P'_n)_n$.

Solution for (7.1.b) → 7.1.2:ZerosLegendre2s.pdf

(7.1.c) ☐ Use the recursions obtained in (7.1.b) to write a C++ function that fills the matrices $Lx$ and $DLx$ in $\mathbb{R}^{N \times (n+1)}$ with the values $\{P_k(x_j)\}_{jk}$ and $\{P'_k(x_j)\}_{jk}$, $j = 0, \ldots, N - 1$ and $k = 0, \ldots, n$, for an input vector $x \in \mathbb{R}^N$ (passed in $x$):

```cpp
void legvals(const Eigen::VectorXd& x, Eigen::MatrixXd& Lx,
             Eigen::MatrixXd& DLx)
```
We can compute the zeros of $P_k$, $k = 1, \ldots, n$, by means of the secant rule (see § 8.3.22) using the endpoints $\{-1, 1\}$ of the interval and the zeros of the previous Legendre polynomial as initial guesses; see (7.1.a). We opt for a correction-based termination criterion (see Section 8.1.2) based on prescribed relative and absolute tolerance (see Code 8.3.25).

Write a C++ function that computes the Gauss points $\xi_{kj} \in [-1, 1]$, $j = 1, \ldots, k$ and $k = 1, \ldots, n$, using the zero finding approach outlined above:

```cpp
Eigen::MatrixXd gaussPts(const int n, const double rtol=1e-10, const double atol=1e-12)
```

The Gauss points should be returned in an upper triangular $n \times n$-matrix.

Validate your implementation of the function `gaussPts` with $n = 8$ by computing the values of the Legendre polynomials in the zeros obtained (use the function `legvals`). Explain the failure of the method.

Fix your function `gaussPts` taking into account the above considerations. You should use the *regula falsi*, that is a variant of the secant method in which, at each step, we choose the old iterate to keep depending on the signs of the function. More precisely, given two approximations $x^{(k)}$, $x^{(k-1)}$ of a zero in which the function $f$ has different signs, compute another approximation $x^{(k+1)}$ as zero of the secant. Use this as the next iterate, but then chose as $x^{(k)}$ the value $z \in \{x^{(k)}, x^{(k-1)}\}$, for which $\text{sign}\left[f\left(x^{(k+1)}\right)\right] \neq \text{sign}[f(z)]$. This ensures that $f$ has always a different sign in the last two iterates.

The regula falsi variation of the secant method can be easily implemented with a little modification, as done in the MATLAB code `secant_falsi.m` on GitLab.

End Problem 7.1

**Problem 7.2: Efficient quadrature of singular integrands**

This problem deals with efficient numerical quadrature of non-smooth integrands with a special structure. Before you tackle this problem, read about regularization of integrands by transformation, cf. Rem. 7.3.46. For other problems on the same topic see Problem 7.8 and Problem 7.3.

**Template:** Get it on GitHub. **Solution:** Get it on GitHub.

[ This problem involves implementation in C++ ]
Our task is to develop quadrature formulas for integrals of the form:

\[ W(f) := \int_{-1}^{1} \sqrt{1 - t^2} f(t) dt, \quad (7.0.8) \]

where \( f \) possesses an analytic extension to a complex neighbourhood of \([-1, 1]\).

(7.2.a) The function

\[ \text{QuadRule gauleg(\texttt{unsigned int} n);} \]

(contained in \texttt{gauleg.hpp}) returns a structure \texttt{QuadRule} containing nodes \((x_j)\) and weights \((w_j)\) of a Gauss-Legendre quadrature (Def. 7.3.29) on \([-1, 1]\) with \( n \) nodes.

(7.2.b) Study § 7.3.38 in order to learn about the convergence of Gauss-Legendre quadrature. What can you say about the least expected convergence for an integrand \( f \in C^r([a, b]) \)? What about convergence in the case \( f \in C^\infty([a, b]) \)?

\textbf{Solution for (7.2.b)} → 7.2.2:effs1.pdf

(7.2.c) Based on the function \texttt{gauleg}, implement a C++ function

\[ \text{\textbf{template <class Function>}} \]
\[ \text{\quad double quadsingint(\texttt{const Function&} f, \texttt{const unsigned} n);} \]

that approximately evaluates \( W(f) \) using \( 2n \) evaluations of \( f \). An object of type \texttt{Function} must provide an evaluation operator

\[ \text{\quad double operator(\texttt{double t}) const;} \]

Ensure that, as \( n \to \infty \), the error of your implementation has asymptotic exponential convergence to zero.

\textbf{Hidden Hint 1 for (7.2.c)} → 7.2.3:h21.pdf

\textbf{Hidden Hint 2 for (7.2.c)} → 7.2.3:h23.pdf

\textbf{Solution for (7.2.c)} → 7.2.3:effs2.pdf

(7.2.d) Give formulas for the nodes \( c_j \) and weights \( \tilde{w}_j \) of a \( 2n \)-point quadrature rule on \([-1, 1]\), whose application to the integrand \( f \) will produce the same results as the function \texttt{quadsingint} that you implemented in the previous subproblem.

\textbf{Solution for (7.2.d)} → 7.2.4:effs3.pdf

(7.2.e) Tabulate the quadrature error:

\[ \epsilon_i := |W(f) - \text{quadsingint}(f,n)| \]

for \( f(t) := \frac{1}{2 + \exp(3t)} \) and \( n = 1, 2, ..., 25 \). Then describe the type of convergence observed, see Def. 6.1.38.

\textbf{Solution for (7.2.e)} → 7.2.5:effs5.pdf

\textbf{End Problem 7.2}
Problem 7.3: Smooth integrand by transformation

In Rem. 7.3.46 we saw how knowledge about the structure of a non-smooth integrand can be used to restore its smoothness by transformation. The very same idea can be put to use in this problem. Related problems are Problem 7.2 and Problem 7.8.

**Template:** Get it on 🌐 GitLab. **Solution:** Get it on 🌐 GitLab.

This problem involves implementation in C++

Given a smooth, odd function \( f : [-1, 1] \rightarrow \mathbb{R} \), consider the integral

\[
I := \int_{-1}^{1} \arcsin(t) f(t) \, dt. \tag{7.0.11}
\]

We want to approximate this integral using global Gauss quadrature. The nodes (vector \( x \)) and the weights (vector \( w \)) of an \( n \)-point Gaussian quadrature on \([-1, 1]\) can be computed using the provided C++ routine `gaussquad` (found in `gaussquad.hpp`).

We have the following function:

```cpp
QuadRule gaussquad(const unsigned n);
```

QuadRule is a struct containing the quadrature weights \( w \) and nodes \( x \):

```cpp
struct QuadRule {
    Eigen::VectorXd nodes, weight;
};
```

(7.3.a) **Write a C++ routine**

```cpp
template <class Function>
void gaussConv(const Function & f);
```

that produces an appropriate convergence plot of the quadrature error versus the number \( n = 1, \ldots, 50 \) of quadrature points. Here \( f \) is a handle to the function \( f \).

Save your convergence plot for \( f(t) = \sinh(t) \) as GaussConv.eps.

**HIDDEN HINT 1 for (7.3.a)** → 7.3.1:hcv.pdf

**SOLUTION for (7.3.a)** → 7.3.1:gauq1.pdf

(7.3.b) **Describe qualitatively and quantitatively the asymptotic (for \( n \rightarrow \infty \)) convergence of the quadrature error you observe in (7.3.a).**

**HIDDEN HINT 1 for (7.3.b)** → 7.3.2:h1.pdf

**SOLUTION for (7.3.b)** → 7.3.2:gauq2.pdf

(7.3.c) **Transform the previous integral into an equivalent one, with a suitable change of variable, so that the Gauss quadrature applied to the transformed integral can be expected to converge exponentially if \( f \in C^\infty([-1, 1]) \).**

Use the transformation \( t = \sin(x) \).

**SOLUTION for (7.3.c)** → 7.3.3:gauq3.pdf

(7.3.d) Now, write a C++ function

```cpp
template <class Function>
void gaussConvCV(const Function & f);
```

which plots the quadrature error versus the number \( n = 1, \ldots, 50 \) of quadrature points for the integral obtained in the previous subtask.

Again, as in Sub-problem (7.3.a), choose \( f(t) = \sinh(t) \) and save your convergence plot as `GaussConvCV.eps`.

**Solution for (7.3.d)** → 7.3.4:gauq4.pdf

(7.3.e) Similar question as in Sub-problem (7.3.b): describe qualitatively the asymptotic (for \( n \to \infty \)) convergence of the quadrature error you observe in Sub-problem (7.3.d).

**Solution for (7.3.e)** → 7.3.5:gauq2.pdf

(7.3.f) Explain the difference between the results obtained in Sub-problem (7.3.a) and Sub-problem (7.3.d).

**Solution for (7.3.f)** → 7.3.6:gauq5.pdf

End Problem 7.3

**Problem 7.4: Generalize “Hermite-type” quadrature formula**

In this exercise we will construct a new quadrature formula and then use it in an application. You may want to have a look at the methods used in → Ex. 7.3.13, as they will come in handy.

(7.4.a) Determine \( A, B, C, x_1 \in \mathbb{R} \) such that the quadrature formula

\[
\int_0^1 f(x)dx \approx Af(0) + Bf'(0) + Cf(x_1)
\]  

(7.0.18)

is exact for polynomials of highest possible degree.

**Solution for (7.4.a)** → 7.4.1:herm1s.pdf

(7.4.b) Compute an approximation of \( z(2) \) using the quadrature rule of Eq. (7.0.18), where the function \( z \) is defined as the solution of the initial value problem

\[
z'(t) = \frac{t}{1+t^2}, \quad z(1) = 1.
\]  

(7.0.19)

**Hidden Hint 1 for (7.4.b)** → 7.4.2:herm2h.pdf

**Solution for (7.4.b)** → 7.4.2:herm2s.pdf

End Problem 7.4

**Problem 7.5: Numerical integration of improper integrals**

We want to devise a numerical method for the computation of improper integrals of the form \( \int_{-\infty}^{\infty} f(t)dt \) for continuous functions \( f : \mathbb{R} \to \mathbb{R} \) that decay sufficiently fast for \( |t| \to \infty \) (such that they are integrable on \( \mathbb{R} \)).

[ This problem involves implementation in C++ ]
A first option is the truncation of the domain to a bounded interval $[-b, b], \ b \leq \infty$, that is, we approximate:

$$\int_{-\infty}^{\infty} f(t) dt \approx \int_{-b}^{b} f(t) dt$$

and then use a standard quadrature rule (like Gauss-Legendre quadrature) on $[-b, b]$.

(7.5.a) For the integrand $g(t) := 1/(1 + t^2)$ determine $b$ such that the truncation error $E_T$ satisfies:

$$E_T := \left| \int_{-\infty}^{\infty} g(t) dt - \int_{-b}^{b} g(t) dt \right| \leq 10^{-6} \quad (7.0.22)$$

SOLUTION for (7.5.a) → 7.5.1:op1sol.pdf

(7.5.b) What is the algorithmic difficulty faced in the implementation of the truncation approach for a generic integrand?

SOLUTION for (7.5.b) → 7.5.2:op1dif.pdf

A second option is the transformation of the improper integral to a bounded domain by substitution. For instance, we may use the map $t = \cot(s)$.

(7.5.c) Into which integral does the substitution $t = \cot(s)$ convert $\int_{-\infty}^{\infty} f(t) dt$?

SOLUTION for (7.5.c) → 7.5.3:op2sub.pdf

(7.5.d) Write down the transformed integral explicitly for $g(t) := 1/(1 + t^2)$. Simplify the integrand.

HIDDEN HINT 1 for (7.5.d) → 7.5.4:h1ti.pdf

SOLUTION for (7.5.d) → 7.5.4:op2com.pdf

(7.5.e) Write a C++ function that uses the previous transformation together with the $n$-point Gauss-Legendre quadrature rule to evaluate $\int_{-\infty}^{\infty} f(t) dt$:

```cpp
template <typename Function>
double quadinf(int n, const Function & f);
```

$f$ passes an object that provides an evaluation operator of the form:

```cpp
double operator() (double x) const;
```

HIDDEN HINT 1 for (7.5.e) → 7.5.5:hlf1.pdf

SOLUTION for (7.5.e) → 7.5.5:op2imp.pdf

(7.5.f) Study the convergence for $n \to \infty$ of the quadrature method implemented in the previous subproblem for the integrand $h(t) := \exp(-(t - 1)^2)$ (shifted Gaussian). What kind of convergence do you observe? For the error you can use that $\int_{-\infty}^{\infty} h(t) dt = \sqrt{\pi}$.

SOLUTION for (7.5.f) → 7.5.6:testsol.pdf

End Problem 7.5
A laser beam has intensity
\[ I(x, y) := \exp(-\alpha((x - p)^2 + (y - q)^2)), \quad x, y \in \mathbb{R} \]
on the plane orthogonal to the direction of the beam.

### (7.6.a) Write down the radiant power absorbed by the triangle
\[ \Delta := \{(x, y)^T \in \mathbb{R}^2 \mid x \geq 0, \; y \geq 0, \; x + y \leq 1\} \]
as a double integral.

**HIDDEN HINT 1 for (7.6.a) → 7.6.1:neq1h.pdf**

**SOLUTION for (7.6.a) → 7.6.1:neq1s.pdf**

### (7.6.b) Write a C++ function

\[
\text{template } <\text{class } \text{Function}> \\
\text{double evalgaussquad(const double } a, \text{ const double } b, \text{ const } \text{Function } & f, \text{ const QuadRule } & Q);
\]

that evaluates the \( n \)-point Gaussian quadrature as introduced in \( \Rightarrow \) Section 7.3 for an integrand passed in \( f \) on domain \([a, b]\). It should rely on the quadrature rule on the reference interval \([-1, 1]\) that is supplied through an object of type QuadRule:

\[
\text{struct QuadRule } \{ \text{Eigen::VectorXd nodes, weight}; \};
\]

(The vectors weights and nodes denote the weights and nodes of the reference quadrature rule, respectively.)

Use the function gaussquad from gaussquad.hpp to compute weights and nodes in \([-1, 1]\).

**SOLUTION for (7.6.b) → 7.6.2:neq2s.pdf**

### (7.6.c) Write a C++ function

\[
\text{template } <\text{class } \text{Function}> \\
\text{double gaussquadtriangle(const Function } & f, \text{ const unsigned } N)
\]

for the computation of the integral
\[ \int_{\Delta} f(x, y) \, dx \, dy \]  

using nested \( n \)-point, 1D Gaussian quadratures (using the function evalgaussquad of (7.6.b)).

**HIDDEN HINT 1 for (7.6.c) → 7.6.3:neq3h1.pdf**

**HIDDEN HINT 2 for (7.6.c) → 7.6.3:neq3h2.pdf**

**SOLUTION for (7.6.c) → 7.6.3:neq3s.pdf**
Apply the function `gaussquadtriangle` of (7.6.c) using the parameters $\alpha = 1$, $p = 0$, $q = 0$. Compute the error w.r.t. to the number of nodes $n$ using the “exact” value of the integral $I \approx 0.366046550000405$. What kind of convergence do you observe and why?

Hidden Hint 1 for (7.6.d) → 7.6.4:neq4h.pdf

Solution for (7.6.d) → 7.6.4:neq4s.pdf

Problem 7.7: Quadrature plots

In this problem, we will try and deduce the type of quadrature and the integrand from an error plot.

We consider three different functions on the interval $I = [0, 1]$:

- **function A:** $f_A \in C^\infty(I)$, $f_A \notin \mathcal{P}_k \forall k \in \mathbb{N}$;
- **function B:** $f_B \in C^0(I)$, $f_B \notin C^1(I)$;
- **function C:** $f_C \in \mathcal{P}_{12}$,

where $\mathcal{P}_k$ is the space of the polynomials of degree at most $k$ defined on $I$. The following quadrature rules are applied to these functions:

- quadrature rule A is a global Gauss quadrature;
- quadrature rule B is a composite trapezoidal rule;
- quadrature rule C is a composite 2-point Gauss quadrature.

The corresponding absolute values of the quadrature errors are plotted against the number of function evaluations in the figure below. Notice that only the quadrature errors obtained with an even number of function evaluations are shown.
(7.7.a) Match the three plots (plot #1, #2 and #3) with the three quadrature rules (quadrature rule A, B, and C). Justify your answer.

HIDDEN HINT 1 for (7.7.a) → 7.7.1:plot1h.pdf

SOLUTION for (7.7.a) → 7.7.1:plot1s.pdf ▲

(7.7.b) The quadrature error curves for a particular function $f_A$, $f_B$ and $f_C$ are plotted in the same style (curve 1 as red line with small circles, curve 2 means the blue solid line, curve 3 is the black dashed line). Which curve corresponds to which function ($f_A$, $f_B$, $f_C$)? Justify your answer.

SOLUTION for (7.7.b) → 7.7.2:plot2s.pdf ▲

End Problem 7.7

Problem 7.8: Quadrature by transformation

In Rem. 7.3.46 a suitable transformation converted a singular integrand into a smooth one. In this problem we see another example. Also Problem 7.2 and Problem 7.3 cover this topic.

For $f \in C([0,2])$ we consider the definite integral with singular integrand

$$I(f) := \int_0^2 \sqrt{\frac{2-t}{t}} f(t) \, dt .$$

(7.8.a)
For $n \in \mathbb{N}^*$, derive a family of $2n$-point quadrature formulas
\[ Q_n(f) = \sum_{j=1}^{2n} w_n^j f(c_n^j), \quad f \in C([0,2]) \]
for which $Q_n(f)$ converges to $I(f)$ exponentially as $n \to \infty$, if $f \in C^\infty([0,2])$, more precisely, if it has an analytic extension to a complex neighborhood of $[0,2]$.

**Hidden Hint 1** for (7.8.a) → 7.8.1:hsi1.pdf

**Hidden Hint 2** for (7.8.a) → 7.8.1:hsi5.pdf

**Solution** for (7.8.a) → 7.8.1:qtf1.pdf

(7.8.b) Given $n > 0$, determine the maximal $d \in \mathbb{N}$ such that $I(p) = Q_n(p)$ for every polynomial $p \in P_{d-1}$.

**Solution** for (7.8.b) → 7.8.2:1tf2ZerosLegendre5s.pdf

### End Problem 7.8

**Problem 7.9:** Discretization of the integral operator

In this problem we consider a completely new concept, an integral operator of the form
\[ (Tf)(x) = \int_I k(x,y)f(y)\,dy, \quad x \in I \subset \mathbb{R}, \tag{7.0.33} \]
where the kernel $k$ is continuous on $I \times I$, $I \subset \mathbb{R}$ a closed interval. It maps a function on $I$ to another function on $I$. Such integral operators are very common in models of continuous physics. Of course, their numerical treatment heavily draws on numerical quadrature.

**Template:** Get it on 🌐 GitLab. **Solution:** Get it on 🌐 GitLab.

- [This problem involves implementation in C++]

Given $f \in C^0([0,1])$, the integral
\[ g(x) := \int_0^1 e^{x-y}f(y)\,dy \]
defines a function $g \in C^0([0,1])$. We approximate the integral by means of $n$-point Gauss quadrature, which yields a function $g_n(x)$.

(7.9.a) Let $\{\xi_n^j\}_{j=1}^n$ be the nodes for the Gauss quadrature on the interval $[0,1]$. Assume that the nodes are ordered, namely $\xi_n^j < \xi_n^{j+1}$ for every $j = 1, \ldots, n-1$. We can write
\[ (g_n(\xi_n^j))_{j=1}^n = M(f(\xi_n^j))_{j=1}^n, \]
for a suitable matrix $M \in \mathbb{R}^{n,n}$. Give a formula for the entries of $M$.

**Solution** for (7.9.a) → 7.9.1:ongp1.pdf

(7.9.b) Implement a function
```cpp
template<typename Function> Eigen::VectorXd comp_g_gausspts(Function f, unsigned int n)
```

that computes the $n$-vector $(\xi^n_l)_l^{n-1}$ with optimal complexity $O(n)$ (excluding the computation of the nodes and weights), where $f$ is an object with an evaluation operator, e.g., a lambda function, that represents the function $f$.

You may use the provided function

```cpp
void gaussrule(int n, Eigen::VectorXd & w, Eigen::VectorXd & xi)
```

that computes the weights $w$ and the ordered nodes $\xi$ relative to the $n$-point Gauss quadrature on the interval $[-1, 1]$.

**Solution for (7.9.b)** → 7.9.2:ongp2.pdf

(7.9.c) Test your implementation by computing $g(\xi_{11}^{21})$ for $f(y) = e^{-|0.5-y|}$. What result do you expect?

**Solution for (7.9.c)** → 7.9.3:ongp3.pdf

---

**End Problem 7.9**
Chapter 8

Iterative Methods for Non-Linear Systems of Equations

Problem 8.1: Order of convergence from error recursion

In Exp. 8.3.26 we have observed fractional orders of convergence (Def. 8.1.17) for both the secant method and the quadratic inverse interpolation method. This is fairly typical for 2-point methods in 1D and arises from the underlying recursions for error bounds. The analysis is elaborated for the secant method in Rem. 8.3.27, where a linearised error recursion is given in Eq. (8.3.31). This problem addresses how to determine the order of convergence from an abstract error recursion.

Template: Get it on GitLab. Solution: Get it on GitLab.

Now we suppose the recursive bound for the norms of the iteration errors to be

$$\|e^{(n+1)}\| \leq c \|e^{(n)}\| \sqrt{\|e^{(n-1)}\|} ,$$  \hspace{1cm} (8.0.1)

where $e^{(n)} = x^{(n)} - x^*$ is the error of $n$-th iterate.

Guess the maximal order of convergence of the method from a numerical experiment conducted in C++.

Hidden Hint 1 for (8.1.a) → 8.1.1:RecursionOrder1h.pdf
Solution for (8.1.a) → 8.1.1:RecursionOrder1s.pdf ▲

Find the maximal guaranteed order of convergence of this method through analytical considerations.

Hidden Hint 1 for (8.1.b) → 8.1.2:RecursionOrder2ha.pdf
Hidden Hint 2 for (8.1.b) → 8.1.2:RecursionOrder2hb.pdf
Hidden Hint 3 for (8.1.b) → 8.1.2:RecursionOrder2hc.pdf
Solution for (8.1.b) → 8.1.2:RecursionOrder2s.pdf ▲

End Problem 8.1
Problem 8.2: Code quiz

A frequently encountered drudgery in scientific computing is the use and modification of poorly documented code. This makes it necessary to understand the ideas behind the code first. Now we practice this in the case of a simple iterative method.

Template: Get it on 🌐 GitLab. Solution: Get it on 🌐 GitLab.

[ This problem involves implementation in C++ ]

(8.2.a) 📖 What is the purpose of the following C++ code?

```cpp
double myfunction(double x) {
  double log2 = 0.693147180559945;
  double y = 0;
  while (x > std::sqrt(2)) { x /= 2; y += log2; } //
  while (x < 1. / std::sqrt(2)) { x *= 2; y -= log2; } //
  double z = x - 1; //
  double dz = x * std::exp(-z) - 1.0;
  while (std::abs(dz / z) > std::numeric_limits<double>::epsilon()) {
    z += dz; dz = x * std::exp(-z) - 1.0;
  }
  return y + z + dz; //
}
```

Get it on 🌐 GitLab (codequiz.cpp).

_HIDDEN HINT 1 for (8.2.a) → 8.2.1:Code1ha.pdf
_HIDDEN HINT 2 for (8.2.a) → 8.2.1:Code1hb.pdf
_SOLUTION for (8.2.a) → 8.2.1:Code1s.pdf

(8.2.b) 📖 Explain the rationale behind the first two while loops in the code, Line 5, Line 6, preceding the main iteration.

_SOLUTION for (8.2.b) → 8.2.2:Code2s.pdf

(8.2.c) 📖 Explain the last loop body does.

_SOLUTION for (8.2.c) → 8.2.3:Code3s.pdf

(8.2.d) 📖 Explain the conditional expression in the last while loop.

_SOLUTION for (8.2.d) → 8.2.4:Code4s.pdf

(8.2.e) 📖 Replace the last while-loop with a fixed number of iterations that, nevertheless, guarantee that the result has a relative accuracy eps.

_SOLUTION for (8.2.e) → 8.2.5:Code5s.pdf

End Problem 8.2
Problem 8.3: Convergent Newton iteration

As explained in ➔Section 8.3.2.1, the convergence of Newton’s method in 1D may only be local. This problem investigates a particular setting, in which global convergence can be expected.

Template: Get it on ⇑ GitLab. Solution: Get it on ⇑ GitLab.

[ This problem involves implementation in C++ ]

We recall the notion of a convex function ➔Def. 5.3.5 and its geometric meaning ➔Fig. 176: A differentiable function \( f : [a, b] \rightarrow \mathbb{R} \) is convex if and only if its graph lies on or above its tangent at any point. Equivalently, differentiable function \( f : [a, b] \rightarrow \mathbb{R} \) is convex, if and only if its derivative is non-decreasing.

Give a “graphical proof” of the following statement:

**Theorem 8.0.10. Global convergence of Newton’s method in 1D for convex monotone functions**

If \( F(x) \) belongs to \( C^2(\mathbb{R}) \), is strictly increasing, is convex, and has a unique zero, then the Newton iteration ➔Eq. (8.3.4) for \( F(x) = 0 \) is well defined and will converge to the zero of \( F(x) \) for any initial guess \( x^{(0)} \in \mathbb{R} \).

**SOLUTION** for (8.3.) ➔ 8.3.0:Convls.pdf

End Problem 8.3

Problem 8.4: Modified Newton method

The following problem consists in EIGEN implementation of a modified version of the Newton method (in one dimension ➔Section 8.3.2.1 and many dimensions ➔Section 8.4) for the solution of a non-linear system. Refresh yourself on stopping criteria for iterative methods ➔Section 8.1.2.

Template: Get it on ⇑ GitLab. Solution: Get it on ⇑ GitLab.

[ This problem involves implementation in C++ ]

For the solution of the non-linear system of equations \( \mathbf{F}(x) = 0 \) (with \( \mathbf{F} : \mathbb{R}^n \rightarrow \mathbb{R}^n \)), the following iterative method can be used:

\[
\begin{align*}
y^{(k)} &= x^{(k)} + D\mathbf{F}(x^{(k)})^{-1} \mathbf{F}(x^{(k)}), \\
x^{(k+1)} &= y^{(k)} - D\mathbf{F}(x^{(k)})^{-1} \mathbf{F}(y^{(k)}) ,
\end{align*}
\]

where \( D\mathbf{F}(x) \in \mathbb{R}^{n,n} \) is the Jacobian matrix of \( \mathbf{F} \) evaluated in the point \( x \).

(8.4.a) Show that the iteration is consistent with \( \mathbf{F}(x) = 0 \) in the sense of ➔Def. 8.2.1, that is, show that \( x^{(k)} = x^{(0)} \) for every \( k \in \mathbb{N} \) if and only if \( \mathbf{F}(x^{(0)}) = 0 \) and \( D\mathbf{F}(x^{(0)}) \) is regular.

**SOLUTION** for (8.4.a) ➔ 8.4.1:Modis.pdf

(8.4.b) Implement a C++ function

```cpp
template <typename Scalar, class Function, class Jacobian> 
Scalar mod_newt_step_scalar(const Scalar& x, 
const Function& f, 
const Jacobian& df);
```

that computes a step of the modified Newton method for a scalar function $F$, that is, for the case $n = 1$. Here, $f$ is a function object of type Function passing the function $F : \mathbb{R} \mapsto \mathbb{R}$ and $df$ a function object of type Jacobian passing the derivative $F' : \mathbb{R} \mapsto \mathbb{R}$. Both require an appropriate operator().

**SOLUTION for (8.4.b)** → 8.4.2:Modi2s.pdf

**(8.4.c)** What is the order of convergence of the method?
To investigate it, write a C++ function void mod_newt_ord() that:

- uses the function mod_newt_step to the following scalar equation
  \[
  \arctan(x) - 0.123 = 0 ;
  \]

- determines empirically the order of convergence, in the sense of ➔Rem. 8.1.19 of the course slides;

- implements meaningful stopping criteria (➔Section 8.1.2).

Use $x_0 = 5$ as initial guess.

**HIDDEN HINT 1 for (8.4.c)** → 8.4.3:Modi3ha.pdf

**HIDDEN HINT 2 for (8.4.c)** → 8.4.3:Modi3hb.pdf

**SOLUTION for (8.4.c)** → 8.4.3:Modi3s.pdf

**(8.4.d)** Write a C++ function void mod_newt_sys() that provides an efficient implementation of the modified Newton method for the non-linear system

\[
F(x) := Ax + \begin{pmatrix} c_1e^{x_1} \\ \vdots \\ c_ne^{x_n} \end{pmatrix} = 0 ,
\]

where $A \in \mathbb{R}^{n,n}$ is symmetric positive definite and $c_i \geq 0$, $i = 1, \ldots, n$. Stop the iteration when the Euclidean norm of the increment $x^{(k+1)} - x^{(k)}$ relative to the norm of $x^{(k+1)}$ is smaller than the tolerance passed in $tol$. Use the zero vector as initial guess. Test your code and report the experimental order of convergence.

**SOLUTION for (8.4.d)** → 8.4.4:Modi4s.pdf

### End Problem 8.4

#### Problem 8.5: The order of convergence of an iterative scheme

➔Rem. 8.1.19 shows how to detect the order of convergence of an iterative method from a numerical experiment. In this problem we study the so-called Steffensen’s method, which is a derivative-free iterative method for finding zeros of functions in 1D.

**Template:** Get it on ✨ GitLab. **Solution:** Get it on ✨ GitLab.

[ This problem involves implementation in C++ ]

Let $f : [a, b] \mapsto \mathbb{R}$ be twice continuously differentiable with $f(x^*) = 0$ and $f'(x^*) \neq 0$. Consider the iteration defined by

\[
x^{(n+1)} := x^{(n)} - \frac{f(x^{(n)})}{g(x^{(n)})}, \quad \text{where} \quad g(x) = \frac{f(x + f(x)) - f(x)}{f(x)} .
\]  

(8.0.16)
(8.5.a) Write a C++ function for the Steffensen’s method:

```cpp
template <class Function>
VectorXd steffensen(Function& f, double x0);
```

`f` is a handle to function `f`, `x0` is the initial guess `x^(0)`.

Hidden Hint 1 for (8.5.a) → 8.5.1:Quad1h.pdf

Solution for (8.5.a) → 8.5.1:Quad1s.pdf

(8.5.b) Function `g(x)` contains a term like `e^{x^2}`, therefore it grows very fast in `x` and the method cannot start for a large `x^(0)`. How can you modify the function `f` (keeping the same zero) in order to allow the choice of a larger initial guess?

Hidden Hint 1 for (8.5.b) → 8.5.2:Quad2h.pdf

Solution for (8.5.b) → 8.5.2:Quad2s.pdf

End Problem 8.5

Problem 8.6: Newton’s method for `F(x) := arctan(x)`

The merely local convergence of Newton’s method is notorious, see → Section 8.4.2 and → Ex. 8.4.54. The failure of the convergence is often caused by the overshooting of Newton correction. In this problem we try to understand the observations made in → Ex. 8.4.54.

Template: Get it on ⇌ GitLab. Solution: Get it on ⇌ GitLab.

[ This problem involves implementation in C++ ]

(8.6.a) Find an equation satisfied by the smallest positive initial guess `x^(0)` for which Newton’s method does not converge when it is applied to `F(x) = arctan(x)`.

Hidden Hint 1 for (8.6.a) → 8.6.1:NewtonArctan1ha.pdf

Hidden Hint 2 for (8.6.a) → 8.6.1:NewtonArctan1hb.pdf

Solution for (8.6.a) → 8.6.1:NewtonArctan1s.pdf

(8.6.b) Use Newton’s method to find an approximation of such `x^(0)` and implement it in C++:

```cpp
double newton_arctan(double x0_);
```

Solution for (8.6.b) → 8.6.2:NewtonArctan2s.pdf

End Problem 8.6
Problem 8.7: Order-\(p\) convergent iterations

In \(\rightarrow\)Section 8.1.1 we investigated the speed of convergence of iterative methods for the solution of a general non-linear problem \(F(x) = 0\) and introduced the notion of convergence of order \(p \geq 1\), see \(\rightarrow\)Def. 8.1.17. This problem highlights the fact that for \(p > 1\) convergence may not be guaranteed, even if the error norm estimate of \(\rightarrow\)Def. 8.1.17 may hold for some \(x^* \in \mathbb{R}^n\) and all iterates \(x^{(k)} \in \mathbb{R}^n\).

Template: Get it on \(\uparrow\) GitLab. Solution: Get it on \(\uparrow\) GitLab.

[ This problem involves implementation in C++ ]

Given \(x^* \in \mathbb{R}^n\), suppose that a sequence \(x^{(k)}\) satisfies \(\rightarrow\)Def. 8.1.17:

\[
\exists C > 0: \|x^{(k+1)} - x^*\| \leq C\|x^{(k)} - x^*\|^p \quad \forall k \quad \text{and} \quad p > 1.
\]  \hspace{1cm} (8.0.19)

\(\textbf{(8.7.a)}\) Determine \(\epsilon_0 > 0\) as large as possible such that

\[
\|x^{(0)} - x^*\| \leq \epsilon_0 \quad \Rightarrow \quad \lim_{k \to \infty} x^{(k)} = x^*.
\]  \hspace{1cm} (8.0.20)

In other words, \(\epsilon_0\) tells us which distance of the initial guess from \(x^*\) still guarantees local convergence.

\textbf{Solution} for (8.7.a) \(\rightarrow\) 8.7.1:OrdCls.pdf \(\uparrow\)

\(\textbf{(8.7.b)}\) Provided that \(\|x^{(0)} - x^*\| < \epsilon_0\) is satisfied with \(\epsilon_0\) from Sub-problem (8.7.a), determine the minimal iteration step \(k_{\text{min}} = k_{\text{min}}(\epsilon_0, C, p, \tau)\) such that \(\|x^{(k)} - x^*\| < \tau\).

\textbf{Solution} for (8.7.b) \(\rightarrow\) 8.7.2:OrdC2s.pdf \(\uparrow\)

\(\textbf{(8.7.c)}\) Complete the \textbf{TODOs} in the supplied \texttt{ordconviter.cpp} code and plot \(k_{\text{min}}(\epsilon_0, \tau)\) for the values \(p = 1.5, C = 2\). Test your implementation in the \texttt{main} function for every \((\epsilon_0, \tau) \in \text{linspace}\left([0, C^{\frac{1}{1-p}}]^2\right)\).

\textbf{Solution} for (8.7.c) \(\rightarrow\) 8.7.3:OrdC3s.pdf \(\uparrow\)

End Problem 8.7

Problem 8.8: Nonlinear electric circuit

In the previous exercises we have discussed electric circuits with elements that give rise to linear voltage–current dependence, see \(\rightarrow\)Ex. 2.1.3 and \(\rightarrow\)Ex. 2.8.1. The principles of nodal analysis were explained in these cases.

However, the electrical circuits encountered in practise usually feature elements with a \textit{non-linear} current-voltage characteristic. Then nodal analysis leads to non-linear systems of equations as was elaborated in \(\rightarrow\)Ex. 8.0.1. Please note that transformation to frequency domain is not possible for non-linear circuits so that we will always study the direct current (DC) situation.

Template: Get it on \(\uparrow\) GitLab. Solution: Get it on \(\uparrow\) GitLab.

[ This problem involves implementation in C++ ]
In this problem we deal with a very simple non-linear circuit element, a diode. The current through a diode as a function of the applied voltage can be modelled by the relationship \( I_{kj} = \alpha \left( e^{\beta \frac{V_k - V_j}{UT}} - 1 \right) \), with suitable parameters \( \alpha, \beta \) and the thermal voltage \( UT \). Now we consider the circuit depicted in Fig. 41 and assume that all resistors have resistance \( R = 1 \).

\(8.8.a\) Carry out the nodal analysis of the electric circuit and derive the corresponding non-linear system of equations \( F(u) = 0 \) for the voltages in nodes 1, 2 and 3, cf. Eq. (8.0.2). Note that the voltages in nodes 4 and 5 are known (input voltage and ground voltage 0).

**Solution for (8.8.a)** → 8.8.1:NonLs.pdf

\(8.8.b\) Write an Eigen function

\[
void \ \text{circuit} \ (\text{const double} \ \alpha, \ \text{const double} \ \beta, \ \text{const VectorXd} \ \alpha, \ \text{VectorXd} \ \beta, \ \text{VectorXd} \ \Uout)
\]
that computes the output voltages \( \Uout \) (at node 1 in Fig. 41) for a sorted vector of input voltages \( \Uin \) (at node 4) for a thermal voltage \( UT = 0.5 \). The parameters \( \alpha, \beta \) pass the (non-dimensional) diode parameters.

Use Newton’s method to solve \( F(u) = 0 \) with a tolerance of \( \tau = 10^{-6} \).

**Solution for (8.8.b)** → 8.8.2:NonL2s.pdf

\(8.8.c\) We are interested in the nonlinear effects introduced by the diode. Calculate \( \Uout = \Uout(\Uin) \) as a function of the variable input voltage \( \Uin \in [0, 20] \) (for non-dimensional parameters \( \alpha = 8, \beta = 1 \) and for a thermal voltage \( UT = 0.5 \)) and infer the nonlinear effects from the results.

**Solution for (8.8.c)** → 8.8.3:NonL3s.pdf

---

### End Problem 8.8

#### Problem 8.9: Julia Set

Julia sets are famous fractal shapes in the complex plane. They are constructed from the basins of attraction of zeros of complex functions when the Newton method is applied to find them.

**Template**: Get it on GitLab. **Solution**: Get it on GitLab.

[ This problem involves implementation in C++ ]

In the space \( \mathbb{C} \) of complex numbers the equation

\[
z^3 = 1
\]

has three solutions: \( z_1 = 1, z_2 = -\frac{1}{2} + \frac{1}{2} \sqrt{3}i, z_3 = -\frac{1}{2} - \frac{1}{2} \sqrt{3}i \) (the cubic roots of unity).

\(8.9.a\) As you know from the analysis course, the complex plane \( \mathbb{C} \) can be identified with \( \mathbb{R}^2 \) via \( (x, y) \mapsto z = x + iy \). Using this identification, convert Eq. (8.0.21) into a system of equations \( F(x, y) = 0 \) for a suitable function \( F : \mathbb{R}^2 \rightarrow \mathbb{R}^2 \).

**Solution for (8.9.a)** → 8.9.1:JuliaSet1s.pdf

---

Formulate Newton iteration \( \rightarrow \) Eq. (8.4.1) for the non-linear equation \( \mathbf{F}(\mathbf{x}) = 0 \) with \( \mathbf{x} = (x, y)^T \) and \( \mathbf{F} \) from the previous subproblem.

**SOLUTION for (8.9.b)** \( \rightarrow 8.9.2:\text{JuliaSet2s.pdf} \)

Denote by \( \mathbf{x}^{(k)} \) the iterates produced by Newton method from the previous subproblem with some initial vector \( \mathbf{x}^{(0)} \in \mathbb{R}^2 \). Depending on \( \mathbf{x}^{(0)} \), the sequence \( \mathbf{x}^{(k)} \) will either diverge or converge to one of the three cubic roots of unity.

Analyze the behavior of Newton iterations in C++ using the following procedure:

- Use equally spaced points on the domain \([-2, 2]^2 \subset \mathbb{R}^2\) as starting points of Newton iterations.
- Color the starting points differently depending on which of the three roots is the limit of the sequence \( \mathbf{x}^{(k)} \).

Complete the TODOs in the supplied julia.cpp code and plot the results running the main function.

**HIDDEN HINT 1 for (8.9.c)** \( \rightarrow 8.9.3:\text{JuliaSet3h.pdf} \)

**SOLUTION for (8.9.c)** \( \rightarrow 8.9.3:\text{JuliaSet3s.pdf} \)

---

**Problem 8.10: Solving a quasi-linear system**

In \( \rightarrow \) § 8.4.18 we studied Newton’s method for a so-called quasi-linear system of equations, see \( \rightarrow \) Eq. (8.4.19). In \( \rightarrow \) Ex. 8.4.23 we then dealt with concrete quasi-linear system of equations and in this problem we will supplement the theoretical considerations from class by implementation in \texttt{EIGEN}. We will also learn about a simple fixed point iteration for that system, see \( \rightarrow \) Section 8.2. Refresh yourself about the relevant parts of the lecture. You should also try to recall the Sherman-Morrison-Woodbury formula \( \rightarrow \) Lemma 2.6.22.

**Template:** Get it on \( \mathscr{U} \) GitLab. **Solution:** Get it on \( \mathscr{U} \) GitLab.

Consider the non\( \text{-} \)linear (quasi-linear) system:

\[
\mathbf{A}(\mathbf{x})\mathbf{x} = \mathbf{b}, \quad (8.0.23)
\]

as in \( \rightarrow \) Ex. 8.4.23. Here, \( \mathbf{A} : \mathbb{R}^n \rightarrow \mathbb{R}^{n,n} \) is a matrix-valued function:

\[
\mathbf{A}(\mathbf{x}) := \begin{bmatrix}
\gamma(\mathbf{x}) & 1 \\
1 & \gamma(\mathbf{x}) & 1 \\
& & \ddots & \ddots & \ddots \\
& & & \ddots & \ddots & \ddots \\
& & & & \ddots & \ddots & \ddots \\
& & & & & \gamma(\mathbf{x}) & 1 \\
& & & & & 1 & \gamma(\mathbf{x})
\end{bmatrix}, \quad \gamma(\mathbf{x}) := 3 + \|\mathbf{x}\|_2
\]

where \( \|\cdot\|_2 \) is the Euclidean norm.

**(8.10.a)** \( \Box \) A fixed point iteration can be obtained from Eq. (8.0.23) by the “frozen argument technique”; in a step we take the argument to the matrix valued function from the previous step and just solve a linear system for the next iterate. State the defining recursion and iteration function for the resulting fixed point iteration.
We consider the fixed point iteration derived in Eq. (8.0.23). Implement a function computing the iterate $x^{(k+1)}$ from $x^{(k)}$ in EIGEN.

**Hidden Hint 1 for (8.10.b) → 8.10.2:QuasiLinear2h.pdf**

**Solution for (8.10.b) → 8.10.2:QuasiLinear2s.pdf**

**8.10.c** Write a routine that finds the solution $x^*$ with the fixed point method applied to the previous quasi-linear system. Use $x^{(0)} = b$ as initial guess. Supply it with a suitable correction based stopping criterion as discussed in →Section 8.1.2 and pass absolute and relative tolerance as arguments.

**Solution for (8.10.c) → 8.10.3:QuasiLinear3s.pdf**

**8.10.d** Let $b \in \mathbb{R}^n$ be given. Write the recursion formula for the solution of

$$A(x)x = b$$

(8.0.26)

with the Newton method.

**Solution for (8.10.d) → 8.10.4:QuasiLinear4s.pdf**

**8.10.e** The matrix $A(x)$, being symmetric and tri-diagonal, is cheap to invert. Rewrite the previous iteration efficiently, exploiting, the Sherman-Morrison-Woodbury inversion formula for rank-one modifications →Lemma 2.6.22.

**Solution for (8.10.e) → 8.10.5:QuasiLinear5s.pdf**

**8.10.f** Implement the above step of Newton method in EIGEN.

**Hidden Hint 1 for (8.10.f) → 8.10.6:QuasiLinear6ha.pdf**

**Hidden Hint 2 for (8.10.f) → 8.10.6:QuasiLinear6hb.pdf**

**Solution for (8.10.f) → 8.10.6:QuasiLinear6s.pdf**

**8.10.g** Repeat (8.10.f) for the Newton method. As initial guess use $x^{(0)} = b$.

**Solution for (8.10.g) → 8.10.7:QuasiLinear7s.pdf**

End Problem 8.10
Chapter 9

Eigenvalues
Chapter 10

Krylov Methods for Linear Systems of Equations
Chapter 11

Numerical Integration – Single Step Methods

Problem 11.1: Integrating ODEs using the Taylor expansion method

In Chapter 11 of the course we studied single step methods for the integration of initial value problems for ordinary differential equations $\dot{y} = f(y)$, Def. 11.3.5. Explicit single step methods have the advantage that they only rely on point evaluations of the right hand side $f$.

This problem examines another class of methods that is obtained by the following reasoning: if the right hand side $f : \mathbb{R}^n \rightarrow \mathbb{R}^n$ of an autonomous initial value problem

$$\dot{y} = f(y), \quad y(0) = y_0,$$  \hspace{1cm} (11.0.1)

with solution $y : \mathbb{R} \rightarrow \mathbb{R}^n$ is smooth, the solution $y(t)$ will also be regular and it is possible to expand it into a Taylor sum at $t = 0$, see Thm. 8.2.15,

$$y(t) = \sum_{n=0}^m \frac{y^{(n)}(0)}{n!} t^n + R_m(t),$$ \hspace{1cm} (11.0.2)

with remainder term $R_m(t) = O(t^{m+1})$ for $t \rightarrow 0$.

**Template:** Get it on GitHub. **Solution:** Get it on GitHub.

[ This problem involves implementation in C++ ]

A single step method for the numerical integration of Eq. (11.0.1) can be obtained by choosing $m = 3$ in Eq. (11.0.2), neglecting the remainder term and taking the remaining sum as an approximation of $y(h)$, that is

$$y(h) \approx y_1 := y(0) + \frac{dy(0)}{dt} h + \frac{1}{2} \frac{d^2y(0)}{dt^2} h^2 + \frac{1}{6} \frac{d^3y(0)}{dt^3} h^3.$$ 

Subsequently, one uses the ODE and the initial condition to replace the temporal derivatives $\frac{dy}{dt}$ with expressions in terms of (derivatives of) $f$. This yields a single step integration method called Taylor (expansion) method.

(11.1.a) Express $\frac{dy}{dt}(t)$ and $\frac{d^2y}{dt^2}(t)$ in terms of $f$ and its Jacobian $Df$.

**HIDDEN HINT 1** for (11.1.a) → 11.1.1:Tayl1h.pdf

**SOLUTION** for (11.1.a) → 11.1.1:Tayl1s.pdf

▲
(11.1.b) Verify the formula

$$\frac{d^3y}{dt^3}(0) = D^2f(y_0)(f(y_0),f(y_0)) + Df(y_0)^2f(y_0). \quad (11.0.3)$$

**Hidden Hint 1 for (11.1.b)** → 11.1.2:Tayl0h.pdf

**Hidden Hint 2 for (11.1.b)** → 11.1.2:Tayl2h.pdf

**Hidden Hint 3 for (11.1.b)** → 11.1.2:Tayl24h.pdf

**Solution for (11.1.b)** → 11.1.2:Tayl2s.pdf ▲

(11.1.c) We now apply the Taylor expansion method introduced above to the following predator-prey model, already introduced in Ex. 11.1.9:

$$\dot{y}_1(t) = (\alpha_1 - \beta_1 y_2(t))y_1(t) \quad (11.0.4)$$

$$\dot{y}_2(t) = (\beta_2 y_1(t) - \alpha_2)y_2(t) \quad (11.0.5)$$

$$y(0) = \begin{bmatrix} 100, 5 \end{bmatrix}^\top \quad (11.0.6)$$

To this aim, in the template file taylorintegrator.hpp write a header-only C++ class TaylorIntegrator for the integration of the autonomous ODE of Eq. (11.0.4) using the Taylor expansion method with uniform timesteps on the temporal interval $[0, 10]$.

**Hidden Hint 1 for (11.1.c)** → 11.1.3:Tayl3h.pdf

**Solution for (11.1.c)** → 11.1.3:Tayl3s.pdf ▲

(11.1.d) With the template file taylorprey.cpp, experimentally determine the order of convergence of the considered Taylor expansion method when it is applied to solve Eq. (11.0.4). Study the behaviour of the error at final time $t = 10$ for the initial data $y(0) = \begin{bmatrix} 100, 5 \end{bmatrix}^\top$.

**Solution for (11.1.d)** → 11.1.4:Tayl4s.pdf ▲

(11.1.e) What is the disadvantage of the Taylor’s method compared with a Runge-Kutta method?

**Solution for (11.1.e)** → 11.1.5:Tayl5s.pdf ▲

**End Problem 11.1**

**Problem 11.2: Linear ODE in spaces of matrices**

In this problem we consider initial value problems (IVPs) for linear ordinary differential equations (ODEs) whose state space is a vector space of $n \times n$ matrices. Such ODEs arise when modelling the dynamics of rigid bodies in classical mechanics. A related problem is Problem 11.4.

**Template:** Get it on GitLab. **Solution:** Get it on GitLab.

[This problem involves implementation in C++]

First we consider the linear matrix differential equation

$$\dot{Y} = AY =: f(Y) \quad \text{with} \quad A \in \mathbb{R}^{n \times n}. \quad (11.0.9)$$

whose solutions are matrix-valued functions $Y : \mathbb{R} \to \mathbb{R}^{n \times n}$. 

(11.2.a) Show that for skew-symmetric $A$, i.e. $A = -A^\top$ we have:

$Y(0)$ orthogonal $\implies Y(t)$ orthogonal $\forall t$.

HIDDEN HINT 1 for (11.2.a) → 11.2.1:MatO1h1.pdf
HIDDEN HINT 2 for (11.2.a) → 11.2.1:MatO1h2.pdf
SOLUTION for (11.2.a) → 11.2.1:MatO1s.pdf

(11.2.b) Implement three C++ functions

1. a single step of the explicit Euler method, see ➔Section 11.2.1:

```cpp
MatrixXd eulstep(const Eigen::MatrixXd & A,
                 const MatrixXd & Y0, double h);
```

2. a single step of the implicit Euler method, see ➔Section 11.2.2,

```cpp
MatrixXd ieuimestep(const MatrixXd & A,
                    const MatrixXd & Y0, double h);
```

3. a single step of the implicit mid-point method, see ➔Section 11.2.3.

```cpp
MatrixXd impstep(const MatrixXd & A,
                 const MatrixXd & Y0, double h);
```

which compute, for a given initial value $Y(t_0) = Y_0$ and for given step size $h$, approximations for $Y(t_0 + h)$ using one step of the corresponding method for the approximation of the ODE (11.0.9)

HIDDEN HINT 1 for (11.2.b) → 11.2.2:MatO2h.pdf
SOLUTION for (11.2.b) → 11.2.2:MatO2s.pdf

(11.2.c) Investigate numerically, which one of the implemented methods preserves orthogonality for the ODE (11.0.9) and which one doesn’t. To that end, consider the matrix

$$M := \begin{bmatrix} 8 & 1 & 6 \\ 3 & 5 & 7 \\ 9 & 9 & 2 \end{bmatrix}$$

and use the matrix $Q$ arising from the QR-decomposition of $M$ as initial data $Y_0$. As matrix $A$, use the skew-symmetric matrix

$$A = \begin{bmatrix} 0 & 1 & 1 \\ -1 & 0 & 1 \\ -1 & -1 & 0 \end{bmatrix}.$$ 

To that end, perform $n = 20$ time steps of size $h = 0.01$ with each method and compute the Frobenius norm of $Y(T)^\top Y(T) - I$.

SOLUTION for (11.2.c) → 11.2.3:MatO3s.pdf

End Problem 11.2
Problem 11.3: Explicit Runge-Kutta methods

The most widely used class of numerical integrators for IVPs is that of explicit Runge-Kutta (RK) methods as defined in \ref{Def. 11.4.9}. They are usually described by giving their coefficients in the form of a Butcher scheme \ref{Eq. (12.0.18)}.

**Template:** Get it on \url{GitHub}.  
**Solution:** Get it on \url{GitHub}.  

\[ \text{This problem involves implementation in C++} \]

(11.3.a) In the template file \texttt{rkintegrator.hpp}, code a header-only C++ class \texttt{RKIntegrator} which implements a generic RK method given by a Butcher scheme to solve the autonomous initial value problem \( \dot{y} = f(y), \ y(t_0) = y_0 \):

```cpp
template <class State>
class RKIntegrator;
```

**Solution for (11.3.a) \rightarrow 11.3.1:RK3P1s.pdf**

(11.3.b) With the template file \texttt{rk3prey.cpp}, test your implementation of the RK methods with the following data. As autonomous initial value problem, consider the predator/prey model (cf. \ref{Ex. 11.1.9}):

\[
\begin{align*}
\dot{y}_1(t) &= (\alpha_1 - \beta_1 y_2(t))y_1(t) \quad \text{(11.0.15)} \\
\dot{y}_2(t) &= (\beta_2 y_1(t) - \alpha_2) y_2(t) \quad \text{(11.0.16)} \\
y(0) &= [100, 5]^\top \quad \text{(11.0.17)}
\end{align*}
\]

with coefficients \( \alpha_1 = 3, \alpha_2 = 2, \beta_1 = \beta_2 = 0.1 \).

Use a Runge-Kutta single step method described by the following Butcher scheme (cf. \ref{Def. 11.4.9)}:

\[
\begin{array}{ccc}
0 & 0 \\
\frac{1}{4} & \frac{1}{2} & 0 \\
\frac{3}{4} & 0 & \frac{2}{3} & 0 \\
\frac{1}{4} & 0 & \frac{3}{4} & 0 \\
\end{array}
\quad \text{(11.0.18)}
\]

Compute an approximated solution up to time \( T = 10 \) for the number of steps \( N = 2^j, j = 7, \ldots, 14 \).

As reference solution, use \( y(10) = [0.319465882659820, 9.730809352326228] \top \).

Tabulate the error and compute the experimental order of algebraic convergence of the method.

**Solution for (11.3.b) \rightarrow 11.3.2:RK3P2s.pdf**

End Problem 11.3
Problem 11.4: Non-linear Evolutions in Spaces of Matrices

In this problem we consider initial value problems (IVPs) for ordinary differential equations whose state space is a vector space of $n \times n$ matrices. Such IVPs occur in mathematical models of discrete mechanical systems. Related to this problem is Problem 11.2.

**Template:** Get it on GitLab. **Solution:** Get it on GitLab.

[ This problem involves implementation in C++ ]

We consider a non-linear ODE in matrix space and study the associated initial value problem

\[
\dot{Y} = -(Y - Y^\top)Y =: f(Y), \quad Y(0) = Y_0 \in \mathbb{R}^{n \times n},
\]

whose solution is given by a matrix-valued function $t \mapsto Y(t) \in \mathbb{R}^{n \times n}$.

(11.4.a) Write a C++ function

\verbatim
MatrixXd matode(const MatrixXd & Y0, double T)
\endverbatim

which solves (11.0.20) on $[0, T]$ using the C++ header-only class ode45 (in the file ode45.hpp). The initial value should be given by a $n \times n$ EIGEN matrix $Y_0$. Set the absolute tolerance to $10^{-10}$ and the relative tolerance to $10^{-8}$. The output should be an approximation of $Y(T) \in \mathbb{R}^n$.

The ode45 class works as follows:

1. Call the constructor, and specify the r.h.s. function $f$ and the type for the solution and the initial data in RhsType, example:

\verbatim
ode45<RhsType> O(f);
\endverbatim

with, for instance, Eigen::VectorXd as StateType.

2. (optional) Set custom options, modifying the struct options inside ode45, for instance:

\verbatim
O.options.<option_you_want_to_change> = <value>;
\endverbatim

3. Solve the IVP and store the solution, e.g.:

\verbatim
std::vector<std::pair<Eigen::VectorXd, double>> sol = O.solve(y0, T);
\endverbatim

Relative and absolute tolerances for ode45 are defined as rtol resp. atol variables in the struct options. The return value is a sequence of states and times computed by the adaptive single step method.

The type RhsType needs a vector space structure implemented with operators *, *, *=, += and assignment/copy operators. Moreover a norm method must be available. Eigen vector and matrix types, as well as fundamental types are eligible as RhsType.

**Solution for (11.4.a)** → 11.4.1:NMatO1s.pdf

(11.4.b) Show that the function $t \mapsto Y^\top(t)Y(t)$ is constant for the exact solution $Y(t)$ of (11.0.20).

**Hidden Hint 1 for (11.4.b)** → 11.4.2:NMatO2h1.pdf

**Hidden Hint 2 for (11.4.b)** → 11.4.2:NMatO2h2.pdf

**Solution for (11.4.b)** → 11.4.2:NMatO2s.pdf

(11.4.c) Write a C++ function

```cpp
bool checkInvariant(const Eigen::MatrixXd & M, double T);
```

which (numerically) determines if the invariant is preserved, for \( t = T \) and for the output of `matode`. You must take into account round-off errors. The function’s input should be the same as that of `matode`.

**Solution for (11.4.c)** → 11.4.3:NMat03s.pdf

(11.4.d) Use the function `checkInvariant` to test whether the invariant is preserved by `ode45` or not. Use the matrix \( M \) defined above and and \( T = 1 \).

**Solution for (11.4.d)** → 11.4.4:NMat04s.pdf

---

**End Problem 11.4**

### Problem 11.5: System of second-order ODEs

In this problem we practice the conversion of a second-order ODE into a first-order system in the case of a large linear system of ODEs.

**Template:** Get it on GitLab. **Solution:** Get it on GitLab.

[ This problem involves implementation in C++ ]

Consider the following initial value problem for an (implicit) second-order system of ordinary differential equations in the time interval \([0, T]\):

\[
\begin{align*}
2 \ddot{u}_1 - \ddot{u}_2 &= u_1(u_2 + u_1), \quad (11.0.26) \\
- \dddot{u}_{i-1} + 2 \ddot{u}_i - \ddot{u}_{i+1} &= u_i(u_{i-1} + u_{i+1}), \quad i = 2, \ldots, n - 1, \quad (11.0.27) \\
2 \dddot{u}_n - \ddot{u}_{n-1} &= u_n(u_n + u_{n-1}), \quad (11.0.28) \\
u_i(0) &= u_{0,i}, \quad i = 1, \ldots, n, \quad (11.0.29) \\
\dot{u}_i(0) &= v_{0,i}, \quad i = 1, \ldots, n. \quad (11.0.30)
\end{align*}
\]

Here the notation \( \dddot{w} \) designates the second derivative of a time-dependent function \( t \mapsto w(t) \).

(11.5.a) Write Eq. (11.0.26) as a first-order IVP of the form \( \dot{y} = f(y) \), \( y(0) = y_0 \).

**Hidden Hint 1 for (11.5.a)** → 11.5.1:Syst1h1.pdf

**Hidden Hint 2 for (11.5.a)** → 11.5.1:Syst1h2.pdf

**Hidden Hint 3 for (11.5.a)** → 11.5.1:Syst1h3.pdf

**Solution for (11.5.a)** → 11.5.1:Syst1s.pdf

(11.5.b) Write down the equations for the Runge-Kutta increments \( k_i \) as stated in Def. 11.4.9 for the concrete case of the linear ODE \( \dot{y} = My, \ M \in \mathbb{R}^{d,d} \), and the classical Runge-Kutta method of order 4, whose Butcher scheme is given in Ex. 11.4.13.

**Solution for (11.5.b)** → 11.5.2:Syst2s.pdf

(11.5.c) Implement a C++ function

```cpp
template <class Function, class State>
void rk4step(const Function &odefun, double h, const State & y0, State & y1);
```

---

that performs a single step of stepsize $h$ of the classical Runge-Kutta method of order 4 for the first-order ODE obtained in Sub-problem (11.5.a) (passed via odefun). $y_0$ contains the state before the step and the function has to return the state after the step in $y_1$.

**SOLUTION for (11.5.c)** → 11.5.3:Syst3s.pdf

(11.5.d) Apply the function `errors` included in utility header file `errors.hpp` to the IVP obtained in the previous subproblem. Use

$$n = 5, \quad u_{0,i} = i/n, \quad v_{0,i} = -1, \quad T = 1,$$

and the classical RK method of order 4. Construct any sparse matrix encountered as a sparse matrix in EIGEN. Comment on the order of convergence observed.

Function `errors` is defined as follows:

```cpp
template <class Function>
void errors(const Function &f, const double &T, const VectorXd &y0, const MatrixXd &A, const VectorXd &b);
```

This template function approximates the order of convergence of the RK scheme defined by $A$ and $b$ when applied to the first-order system $\dot{y} = f(y)$, $y(0) = y_0$. We are interested in the error of the solution at time $T$.

**SOLUTION for (11.5.d)** → 11.5.4:Syst4s.pdf

End Problem 11.5

**Problem 11.6: Order is not everything**

In Section 11.3.2 we have seen that Runge-Kutta single step methods when applied to initial value problems with sufficiently smooth solutions will converge algebraically (with respect to the maximum error in the mesh points) with a rate given by their intrinsic order, see Def. 11.3.21. This problem relies on a class implemented in Problem 11.3.

**Template:** Get it on GitLab. **Solution:** Get it on GitLab.

[This problem involves implementation in C++]

In this problem we perform empiric investigations of orders of convergence of several explicit Runge-Kutta single step methods. We rely on two IVPs, one of which has a perfectly smooth solution, whereas the second has a solution that is merely piecewise smooth. Thus in the second case the smoothness assumptions of the convergence theory for RK-SSMs might be violated and it is interesting to study the consequences.

In order to use the class `RKIntegrator`, you first need to construct an object of this class, passing as arguments the Butcher tableau matrices $A$ and $b$, for instance:

```cpp
RKIntegrator<VectorXd> rk(A,b);
```

After that, call the methods `solve`, with parameters: r.h.s. function, final time, initial value and number of steps. For instance:

```cpp
rk.solve(f,T,y0,n);
```

The output of this function will be `std::vector<VectorXd>` containing the solution at each equidistant time step.
Consider the autonomous ODE
\[ \dot{y} = f(y), \quad y(0) = y_0, \] (11.0.33)
where \( f: \mathbb{R}^n \to \mathbb{R}^n \) and \( y_0 \in \mathbb{R}^n \). Using the class \( \text{RKIntegrate} \) write a C++ function

```
template <class Function>
void errors(const Function &f, double T, const VectorXd &y0, const MatrixXd &A, const VectorXd &b)
```

that computes an approximated solution \( y_N \) of (11.0.33) up to time \( T \) by means of an explicit Runge-Kutta method with \( N = 2^k \), \( k = 1, \ldots, 15 \), uniform timesteps. The method is defined by the Butcher scheme described by the inputs \( A \) and \( b \). The input \( f \) is an object with an evaluation operator (e.g. a lambda function) for arguments of type \( \text{const VectorXd} \) & representing \( f \). The input \( y_0 \) passes the initial value \( y_0 \).

For each \( k \), the function should show the error at the final point \( E_{2^k} = |y_{2^k}(T) - y_{2^{k+1}}(T)| \), \( k = 1, \ldots, 13 \), accepting \( y_{2^{k+1}}(T) \) as exact value. Assuming algebraic convergence for \( E_{2^k} \approx C N^{-r_k} \), at each step show an approximation of the order of convergence \( r_k \) (recall that \( N = 2^k \)). This will be an expression involving \( E_{2^k} \) and \( E_{2^{k+1}} / 2 \).

Finally, compute and show an approximate order of convergence by averaging the relevant \( r_Ns \) (namely, you should take into account the cases before machine precision is reached in the components of \( y_{2^k}(T) - y_{2^{k+1}}(T) \)).

**SOLUTION for (11.6.a)** → 11.6.1:OrdN1h.pdf

(11.6.b) **Calculate the analytical solutions of the logistic ODE** (see Ex. 11.1.5)

\[ \dot{y} = (1 - y)y, \quad y(0) = 1/2, \] (11.0.36)

and of the initial value problem

\[ \dot{y} = |1.1 - y| + 1, \quad y(0) = 1. \] (11.0.37)

**HIDDEN HINT 1 for (11.6.b)** → 11.6.2:ONA2s.pdf

**HIDDEN HINT 2 for (11.6.b)** → 11.6.2:OMA6s.pdf

**HIDDEN HINT 3 for (11.6.b)** → 11.6.2:OMA8s.pdf

**SOLUTION for (11.6.b)** → 11.6.2:OrdN2h.pdf

(11.6.c) **Use the function errors with the ODEs** (11.0.36) and (11.0.37) and the methods:

- the explicit Euler method → Eq. (11.2.7), a RK single step method of order 1,
- the explicit trapezoidal rule → Eq. (11.4.6), a RK single step method of order 2,
- an RK method of order 3 given by the Butcher tableau → Eq. (12.0.18)

\[
\begin{array}{c|ccc}
0 & 0 & 1/2 & 0 \\
1/2 & 1/2 & 2 & 0 \\
1 & 1/6 & 2/3 & 1/6 \\
\end{array}
\]

- the classical RK method of order 4, see → Ex. 11.4.13 for details.
Use final time $T = 0.1$ and initial value $y_0 = 0.5$.

Comment on the calculated order of convergence for the different methods and the two different initial value problems.

**SOLUTION for (11.6.c)** → 11.6.3:OrdN3h.pdf

**End Problem 11.6**

**Problem 11.7: Initial Condition for Lotka-Volterra ODE**

In this problem we will face a situation, where we need to compute the derivative of the solution of an initial value problem with respect to the initial state.

**Template:** Get it on 🔄 GitLab. **Solution:** Get it on 🔄 GitLab.

This problem involves implementation in C++

We consider IVPs for the autonomous ODE

$$\dot{y} = f(y) \quad (11.0.41)$$

with smooth right hand side $f: D \rightarrow \mathbb{R}^d$, where $D \subseteq \mathbb{R}^d$ is the state space. We take for granted that for all initial states, solutions exist for all times (global solutions, see ➜ Ass. 11.1.38).

By its very definition given in ➜ Def. 11.1.39, the evolution operator

$$\Phi: \mathbb{R} \times D \rightarrow D, \quad (t, y) \mapsto \Phi(t, y)$$

satisfies

$$\frac{\partial \Phi}{\partial t}(t, y) = f(\Phi(t, y)).$$

Next, we can differentiate this identity with respect to the state variable $y$. We assume that all derivatives can be interchanged, which can be justified by rigorous arguments (which we won’t do here). Thus, by the chain rule, we obtain, after swapping partial derivatives $\frac{\partial}{\partial t}$ and $D_y$,

$$\frac{\partial D_y \Phi}{\partial t}(t, y) = D_y \frac{\partial \Phi}{\partial t}(t, y) = D_y(f(\Phi(t, y))) = D f(\Phi(t, y)) D_y \Phi(t, y).$$

Abbreviating $W(t, y) := D_y \Phi(t, y)$ we can rewrite this as the non-autonomous ODE

$$W = D f(\Phi(t, y)) W. \quad (11.0.42)$$

Here, the state $y$ can be regarded as a parameter. Since $\Phi(0, y) = y$, we also know $W(0, y) = I$ (identity matrix), which supplies an initial condition for (11.0.42). In fact, we can even merge (11.0.41) and (11.0.42) into the ODE

$$\frac{d}{dt} [y(\cdot), W(\cdot, y_0)] = [f(y(t)), D f(y(t)) W(t, y_0)], \quad (11.0.43)$$

which is autonomous again.

Now let us apply (11.0.42)/(11.0.43). As in ➜ Ex. 11.1.9, we consider the following autonomous Lotka-Volterra differential equation of a predator-prey model

$$\begin{align*}
\dot{u} &= (2 - v)u \\
\dot{v} &= (u - 1)v
\end{align*} \quad (11.0.44)$$

on the state space $D = \mathbb{R}_+^2$, $\mathbb{R}_+ = \{\xi \in \mathbb{R} : \xi > 0\}$. All the solutions of (11.0.44) are periodic and their period depends on the initial state $[u(0), v(0)]^T$. In this exercise we want to develop a numerical method which computes a suitable initial condition for a given period.
(11.7.a) ☐ For fixed state $y \in D$, (11.0.42) represents an ODE. What is its state space?

SOLUTION for (11.7.a) → 11.7.1:Init1h.pdf ▲

(11.7.b) ☐ What is the right hand side function for the ODE (11.0.42), in the case of the $\dot{y} = f(y)$ given by the Lotka-Volterra ODE (11.0.44)? You may write $u(t), v(t)$ for solutions of (11.0.44).

SOLUTION for (11.7.b) → 11.7.2:Init2h.pdf ▲

(11.7.c) ☐ From now on we write $\Phi: \mathbb{R} \times \mathbb{R}^2_+ \to \mathbb{R}^2_+$ for the evolution operator associated with (11.0.44). Based on $\Phi$ derive a function $F: \mathbb{R}^2_+ \to \mathbb{R}^2_+$ which evaluates to zero for the input $y_0$ if the period of the solution of system (11.0.44) with initial value $y_0 = \begin{bmatrix} u(0) \\ v(0) \end{bmatrix}$ is equal to a given value $T_p$.

SOLUTION for (11.7.c) → 11.7.3:Init4h.pdf ▲

(11.7.d) ☐ We write $W(T, y_0), T \geq 0, y_0 \in \mathbb{R}^2_+$ for the solution of (11.0.42) for the underlying ODE (11.0.44). Express the Jacobian of $F$ by means of $W$.

SOLUTION for (11.7.d) → 11.7.4:Init5h.pdf ▲

(11.7.e) ☐ Argue, why the solution of $F(y) = 0$ will, in general, not be unique. When will it be unique?

HIDDEN HINT 1 for (11.7.e) → 11.7.5:Init1s.pdf

SOLUTION for (11.7.e) → 11.7.5:Init6h.pdf ▲

A C++ implementation of an adaptive embedded Runge-Kutta method is available, with a functionality similar to MATLAB’s ode45 see Problem 11.2).

Instructions on the usage of ode45.

The class ode45 is header-only, meaning you just include the file and use it right away (no linking required). The file ode45.hpp defines class ode45 implementing an emulation of Matlab’s Rosenbrock method of order 4(3): ode45.

1. Construct an object of ode45 type: create an instance of the class, passing the r.h.s. function $f$ to constructor:

   
   
   \[
   \text{ode45<StateType> } = \text{O(f)};
   \]

   

   Template parameters:
   
   - StateType: type of initial data and solution (state space), the only requirement is that the type possesses a normed vector-space structure;
   
   - RhsType: type of rhs function (automatically deduced).

   The function $f$ must be a function handle with

   \[
   \text{operator() (const StateType & vec) } \to \text{StateType}
   \]

   2. (optional) Set the integration options: set members of struct ode45.options to configure the solver:

   
   \[
   \text{O.options.<option_you_want_to_set> } = \text{<value>}
   \]

   Examples:
• \texttt{rtol}: relative tolerance for error control (default is $10^{-6}$)
• \texttt{atol}: absolute tolerance for error control (default is $10^{-8}$)

\begin{verbatim}
O.options.rtol = 10e-5;
\end{verbatim}

3. Solve stage: call the solver:

\begin{verbatim}
std::vector<
\end{verbatim}
\begin{verbatim}
std::pair<StateType> sol = O.solve(y0, T, norm)
\end{verbatim}

Template parameters:
• \texttt{NormType}: type of norm function, automatically deduced

Arguments:
• \texttt{y0}: initial value in \texttt{StateType} ($y(0) = y0$)
• \texttt{T}: final time of integration
• \texttt{norm}: (optional) norm function to call on member of \texttt{StateType}, for the computation of the error

The function returns the solution of the IVP, as a \texttt{std::vector} of \texttt{std::pair}(\texttt{y}(t), t) for every snapshot.

For more documentation, consult the in-class documentation or the file \texttt{NumCSE/Utils/README.md}.

(11.7.f) Relying on \texttt{ode45}, implement a C++ function

\begin{verbatim}
std::pair<Vector2d, Matrix2d> PhiAndW(double u0, double v0, double T)
\end{verbatim}

that computes $\Phi(T, [u_0, v_0]^T)$ and $W(T, [u_0, v_0]^T)$. The first component of the output pair should contain $\Phi(T, [u_0, v_0]^T)$ and the second component the matrix $W(T, [u_0, v_0]^T)$.

\textbf{HIDDEN HINT 1 for (11.7.f)} \rightarrow 11.7.6:Init2s.pdf

\textbf{SOLUTION for (11.7.f)} \rightarrow 11.7.6:Init7h.pdf

(11.7.g) Using \texttt{PhiAndW}, write a C++ routine that determines initial conditions $u(0)$ and $v(0)$ such that the solution of the system (11.0.44) has period $T = 5$. Use the multi-dimensional \textit{Newton method} for $F(y) = 0$ with $F$. As your initial approximation, use $[3, 2]^T$. Terminate the \textit{Newton method} as soon as $|F(y)| \leq 10^{-5}$. Validate your implementation by comparing the obtained initial data $y$ with $\Phi(100, y)$.

Set relative and absolute tolerances of \texttt{ode45} to $10^{-14}$ and $10^{-12}$, respectively.

\textbf{Remark.} The residual based termination criterion recommended above \rightarrow § 8.1.26 is appropriate for this particular application and, in general, should not be used for Newton’s method. Better termination criteria are proposed in \rightarrow Section 8.4.3.

The correct solutions are $u(0) \approx 3.110$ and $v(0) = 2.081$.

\textbf{SOLUTION for (11.7.g)} \rightarrow 11.7.7:Init8h.pdf

\textbf{End Problem 11.7}
Chapter 12

Single Step Methods for Stiff Initial Value Problems

Problem 12.1: Semi-implicit Runge-Kutta SSM

General implicit Runge-Kutta methods as introduced in Section 12.3.3 entail solving systems of non-linear equations for the increments, see Rem. 12.3.24. Semi-implicit Runge-Kutta single step methods, also known as Rosenbrock-Wanner (ROW) methods Eq. (12.4.6) just require the solution of linear systems of equations. This problem deals with a concrete ROW method, its stability and aspects of implementation.

Template: Get it on GitLab. Solution: Get it on GitLab.

[ This problem involves implementation in C++ ]

We consider the following autonomous ODE:

\[ \dot{y} = f(y) \]  

(12.0.1)

and discretize it with a semi-implicit Runge-Kutta SSM (Rosenbrock method):

\[
\begin{align*}
Wk_1 &= f(y_0), \\
Wk_2 &= f(y_0 + \frac{1}{2}h k_1) - ah J k_1, \\
y_1 &= y_0 + h k_2,
\end{align*}
\]

(12.0.2)

where

\[ J = Df(y_0), \quad W = I - ah J, \quad a = \frac{1}{2 + \sqrt{2}}.\]

(12.1.a) Compute the stability function \( S \) of the Rosenbrock method (12.0.2), that is, compute the (rational) function \( S(z) \), such that

\[ y_1 = S(z)y_0, \quad z := h\lambda, \]

when we apply the method to perform one step of size \( h \), starting from \( y_0 \), of the linear scalar model ODE \( \dot{y} = \lambda y, \lambda \in \mathbb{C} \).

SOLUTION for (12.1.a) → 12.1.1:Sem1ls.pdf
Compute the first 4 terms of the Taylor expansion of $S(z)$ around $z = 0$. What is the maximal $q \in \mathbb{N}$ such that

$$|S(z) - \exp(z)| = O(|z|^q)$$

for $|z| \to 0$? Deduce the maximal possible order of the method Eq. (12.0.2).

**Hidden Hint 1 for (12.1.b)** → 12.1.2:SemI2h.pdf

**Solution for (12.1.b)** → 12.1.2:SemI2s.pdf

Implement a C++ function:

```cpp
template <class Function, class Jacobian, class StateType>
std::vector<StateType> solveRosenbrock(const Function & f,
                                      const Jacobian & df,
                                      const StateType & y0,
                                      unsigned int N, double T);
```

taking as input function handles for $f$ and $Df$ (e.g., as lambda functions), an initial data (vector or scalar) $y_0 = y(0)$, a number of steps $N$ and a final time $T$. The function returns the sequence of states generated by the single step method up to $t = T$, using $N$ equidistant steps of the Rosenbrock method.

**Solution for (12.1.c)** → 12.1.3:SemI3s.pdf

Explore the order of the method Eq. (12.0.2) empirically by applying it to the IVP for the limit cycle ➔ Ex. 12.2.5:

$$f(y) := \begin{bmatrix} 0 & -1 \\ 1 & 0 \end{bmatrix} y + \lambda (1 - \|y\|^2) y ,$$

with $\lambda = 1$ and initial state $y_0 = [1, 1]^T$ on $[0, 10]$. Use uniform timesteps of size $h = 2^{-k}, k = 4, \ldots, 10$ and compute a reference solution $y_{ref}$ with timestep size $h = 2^{-12}$. Monitor the maximal error on the temporal mesh

$$\max_j \|y_j - y_{ref}(t_j)\|_2 .$$

**Solution for (12.1.d)** → 12.1.4:SemI4s.pdf

In complex analysis you might have hear about the maximum principle for holomorphic/analytic functions. The following is a special version of it.

**Theorem 12.0.5. Maximum principle for holomorphic functions**

Let

$$\mathbb{C}^- := \{ z \in \mathbb{C} \mid \text{Re}(z) < 0 \} .$$

Let $f : D \subset \mathbb{C} \to \mathbb{C}$ be non-constant, defined on $\overline{\mathbb{C}^-}$, and analytic in $\mathbb{C}^-$. Furthermore, assume that $w := \lim_{|z| \to \infty} f(z)$ exists and $w \in \mathbb{C}$, then:

$$\forall z \in \mathbb{C}^- : |f(z)| < \sup_{\tau \in \mathbb{R}} |f(i \tau)| .$$
Appealing to Thm. 12.0.5 show that the method (12.0.2) is $L$-stable (cf. $\rightarrow$ § 12.3.37).

**Solution for (12.1.e) → 12.1.5:SemI5s.pdf**

**Problem 12.2: Exponential integrator**

The exponential integrators are a modern class of single step methods developed for special initial value problems (problems that can be regarded as perturbed linear ODEs), see M. HOCHBRUCK AND A. OSTERMANN, *Exponential integrators*, Acta Numerica, 19 (2010), pp. 209–286.

These methods fit the concept of single step methods as introduced in $\rightarrow$ Def. 11.3.5 and, usually, converge algebraically according to $\rightarrow$ Eq. (11.3.20).

**Template:** Get it on $\rightarrow$ GitLab. **Solution:** Get it on $\rightarrow$ GitLab.

[This problem involves implementation in C++]

A step with size $h$ of the so-called *exponential Euler* single step method for the ODE $\dot{y} = f(y)$ with continuously differentiable $f : \mathbb{R}^d \rightarrow \mathbb{R}^d$ reads:

$$y_1 = y_0 + h \varphi(h D f(y_0)) f(y_0),$$

where $D f(y) \in \mathbb{R}^{d,d}$ is the Jacobian of $f$ at $y \in \mathbb{R}^d$, and the matrix function $\varphi : \mathbb{R}^{d,d} \rightarrow \mathbb{R}^{d,d}$ is defined as $\varphi(Z) = (\exp(Z) - \text{Id}) Z^{-1}$. Here, $\exp(Z)$ is the matrix exponential of $Z$, a special function $\exp : \mathbb{R}^{d,d} \rightarrow \mathbb{R}^{d,d}$, see $\rightarrow$ Eq. (11.3.32).

The function $\varphi$ is implemented in the template file as the function MatrixXd phim(const MatrixXd & Z).

When plugging in the exponential series, it is clear that the function $z \mapsto \varphi(Z) := \frac{\exp(z) - 1}{z}$ is analytic on $\mathbb{C}$. Thus, $\varphi(Z)$ is well defined for all matrices $Z \in \mathbb{R}^{d,d}$.

**(12.2.a) ●** Is the exponential Euler single step method defined in (12.0.6) consistent with the ODE $\dot{y} = f(y)$ (see $\rightarrow$ Def. 11.3.10)? Explain your answer.

**Solution for (12.2.a) → 12.2.1:Expolh.pdf**

**(12.2.b) ●** Show that the exponential Euler single step method defined in (12.0.6) solves the linear initial value problem

$$\dot{y} = A \ y, \quad y(0) = y_0 \in \mathbb{R}^d, \quad A \in \mathbb{R}^{d,d},$$

exactly.

**Hidden Hint 1 for (12.2.b) → 12.2.2:Expo1s.pdf**

**Solution for (12.2.b) → 12.2.2:Expoh.pdf**

**(12.2.c) ○** Determine the region of stability of the exponential Euler single step method defined in (12.0.6) (see $\rightarrow$ Def. 12.1.49).

**Solution for (12.2.c) → 12.2.3:Expo3h.pdf**

**(12.2.d) ○** Write a C++ function
that implements (12.0.6). Here \( f \) and \( df \) are objects with evaluation operators representing the ODE right-hand side function \( f: \mathbb{R}^d \rightarrow \mathbb{R}^d \) and its Jacobian, respectively.

**Solution** for (12.2.d) \( \rightarrow \) 12.2.4:Expo4h.pdf ▲

(12.2.e) ☑ What is the order of the single step method (12.0.6)?

To investigate it, write a C++ routine that applies the method to the scalar logistic ODE

\[
\dot{y} = y (1 - y), \quad y(0) = 0.1,
\]

in the time interval \([0, 1]\). Show the error at the final time against the stepsize \( h = T/N, N = 2^k \) for \( k = 1, \ldots, 15 \). For each \( k \) compute and show an approximate order of convergence.

**Hidden Hint 1** for (12.2.e) \( \rightarrow \) 12.2.5:Expo3s.pdf

**Solution** for (12.2.e) \( \rightarrow \) 12.2.5:Expo5h.pdf ▲

**End Problem 12.2**

**Problem 12.3: Damped precession of a magnetic needle**

This problem deals with a dynamical system from mechanics describing the movement of a rod-like magnet in a strong magnetic field. This can be modelled by an ODE with a particular invariant that can become stiff in the case of large friction.

**Template:** Get it on ♦ GitLab. **Solution:** Get it on ♦ GitLab.

[ This problem involves implementation in C++ ]

We consider the initial value problem

\[
\dot{y} = f(y) := a \times y + cy \times (a \times y), \quad y(0) = y_0 = [1, 1, 1]^T, \tag{12.0.9}
\]

where \( c > 0 \) and \( a \in \mathbb{R}^3, |a|_2 = 1 \).

**Note:** \( x \times y \) denotes the cross product between the vectors \( x \) and \( y \). It is defined by

\[
x \times y = [x_2y_3 - x_3y_2, x_3y_1 - x_1y_3, x_1y_2 - x_2y_1]^T.
\]

It satisfies \( x \times y \perp x \). In Eigen, it is available as \( x \times y \). ▲

(12.3.a) ☑ Show that \( |y(t)|_2 = |y_0|_2 \) for every solution \( y \) of the ODE.

**Hidden Hint 1** for (12.3.a) \( \rightarrow \) 12.3.1:Cros1s.pdf

**Solution** for (12.3.a) \( \rightarrow \) 12.3.1:Cros1h.pdf ▲

(12.3.b) ☑ Compute the Jacobian \( Df(y) \). Compute also the spectrum \( \sigma(Df(y)) \) in the stationary state \( y = a \), for which \( f(y) = 0 \). For simplicity, you may consider only the case \( a = [1, 0, 0]^T \).

**Solution** for (12.3.b) \( \rightarrow \) 12.3.2:Cros2h.pdf ▲
For \( \mathbf{a} = [1, 0, 0]^\top \), (12.0.9) was solved with the standard MATLAB integrators \texttt{ode45} and \texttt{ode23s} up to the point \( T = 10 \) (default Tolerances). Explain the different dependence of the total number of steps from the parameter \( c \) observed in the figure.

SOLUTION for (12.3.c)  \( \rightarrow \) 12.3.3:Cros3h.pdf

(12.3.d)  Formulate the non-linear equation given by the implicit mid-point rule for the initial value problem (12.0.9).

SOLUTION for (12.3.d)  \( \rightarrow \) 12.3.4:Cros4h.pdf

(12.3.e)  Solve (12.0.9) with \( \mathbf{a} = [1, 0, 0]^\top \), \( c = 1 \) up to \( T = 10 \). Use \( N = 128 \) uniform time steps of the implicit mid-point rule. Tabulate \( |y_k|^2 \) for the sequence of approximate states generated by the implicit midpoint method. What do you observe?

HIDDEN HINT 1 for (12.3.e)  \( \rightarrow \) 12.3.5:CP1h.pdf

SOLUTION for (12.3.e)  \( \rightarrow \) 12.3.5:Cros5h.pdf

(12.3.f)  The linear-implicit mid-point rule can be obtained by a simple linearization of the incremental equation of the implicit mid-point rule around the current solution value.

Give the defining equation of the linear-implicit mid-point rule for the general autonomous differential equation

\[
\dot{\mathbf{y}} = \mathbf{f}(\mathbf{y})
\]

with smooth \( \mathbf{f} \).

SOLUTION for (12.3.f)  \( \rightarrow \) 12.3.6:Cros6h.pdf

(12.3.g)  Implement the linear–implicit midpoint rule in the function:

```cpp
std::vector<VectorXd> solve_lin_mid(const Function &f,
                                      const Jacobian &Jf,
                                      double T,
                                      const VectorXd & y0,
                                      unsigned int N);
```

Use this method to solve (12.0.9) with \( \mathbf{a} = [1, 0, 0]^\top \), \( c = 1 \) up to \( T = 10 \) and \( N = 128 \). Tabulate \( |y_k|^2 \) for the sequence of approximate states generated by the linear implicit midpoint method. What do you observe?

SOLUTION for (12.3.g)  \( \rightarrow \) 12.3.7:Cros7h.pdf

End Problem 12.3
Problem 12.4: Implicit Runge-Kutta method

This problem addresses the implementation of general implicit Runge-Kutta methods \( \text{Def. 12.3.18.} \) We will adapt all routines developed for the explicit method to the implicit case. This problem assumes familiarity with \( \text{Section 12.3, and, especially, Section 12.3.3 and Rem. 12.3.24.} \)

**Template:** Get it on \( \text{GitLab.} \) **Solution:** Get it on \( \text{GitLab.} \)

This problem involves implementation in C++

Problem 11.6 introduced the class `RKIntegrator` that implemented the timestepping for a general explicit Runge-Kutta method according to \( \text{Def. 11.4.9.} \) Keeping the interface we now extend this class so that it realizes a general Runge-Kutta timestepping method as given in \( \text{Def. 12.3.18 for solving the autonomous initial value problem} \)

\[
\dot{y} = f(y), \quad y(0) = y_0.
\]

(12.4.a) \( \square \) Rederive the stage form \( \text{Eq. (12.3.23) of a general (implicit) Runge-Kutta method from the increment equations as given in} \( \text{Def. 12.3.18.} \)

**Solution for (12.4.a)** \( \rightarrow 12.4.1:0s.pdf \)

(12.4.b) \( \square \) Let \( g_i, \quad i = 1, \ldots, s, \) be the so-called stages of a general Runge-Kutta method as defined in \( \text{Eq. (12.3.22). In Rem. 12.3.24 the stages are recovered by solving a non-linear system of equations} \)

\[
F(g_i) = 0
\]

with a suitable \( \text{F:} \mathbb{R}^d \rightarrow \mathbb{R}^d. \) Formulate the Newton iteration for it when only autonomous ODEs \( \dot{y} = f(y) \) with differentiable right-hand-side functions \( f \) are considered.

**Solution for (12.4.b)** \( \rightarrow 12.4.2:0as.pdf \)

(12.4.c) \( \square \) By modifying the class `RKIntegrator` for the implementation of explicit Runge-Kutta methods, design a similar header-only C++ class `implicit_RKIntegrator` which implements a general implicit RK method given through a Butcher scheme \( \text{Eq. (12.3.20)} \) to solve the autonomous initial value problem \( \dot{y} = f(y), \quad y(0) = y_0. \) The stages \( g_i \) as introduced in Sub-problem (12.4.a) are to be computed with the damped Newton method (see \( \text{Section 8.4.4)} \) applied to the nonlinear system of equations satisfied by the stages (see \( \text{Rem. 12.3.21 and Rem. 12.3.24.} \) Use the provided code `dampnewton.hpp`, that is a simplified version of \( \text{Code 8.4.58.} \) Note that we do not use the simplified Newton method as discussed in \( \text{Rem. 12.3.24.} \)

In the code template you will find all the parts that you should implement. In fact, you only have to write the method `step` for the implicit RK.

**Solution for (12.4.c)** \( \rightarrow 12.4.3:Impl1h.pdf \)

(12.4.d) \( \square \) Examine the code in `implicit_rk3prey.cpp`. Write down the complete Butcher scheme according to \( \text{Eq. (12.3.20) for the implicit Runge-Kutta method defined there. Which method is it? Is it A-stable} \( \text{Def. 12.3.32, L-stable} \( \text{Def. 12.3.38?} \)

**Hidden Hint 1 for (12.4.d)** \( \rightarrow 12.4.4:Impl1s.pdf \)

**Solution for (12.4.d)** \( \rightarrow 12.4.4:Impl2h.pdf \)

(12.4.e) \( \square \) Test your implementation `implicit_RKintegrator` of general implicit RK SSMs with the routine provided in the file `implicit_rk3prey.cpp` and comment on the observed order of convergence.

**Solution for (12.4.e)** \( \rightarrow 12.4.5:Impl3h.pdf \)

End Problem 12.4
**Problem 12.5: Singly Diagonally Implicit Runge-Kutta Method**

SDIRK methods (Singly Diagonally Implicit Runge-Kutta methods) are distinguished by Butcher schemes of the particular form

\[
\begin{pmatrix}
 c_1 & \gamma & \cdots & 0 \\
 c_2 & a_{21} & \ddots & \vdots \\
 \vdots & \vdots & \ddots & \vdots \\
 c_s & \cdots & \cdots & a_{s,s-1} \gamma \\
 b_1 & \cdots & b_{s-1} & b_s
\end{pmatrix}
\]

with \( \gamma \neq 0 \). In other words, the matrix \( \mathbf{A} \) of the Butcher scheme is lower triangular with constant diagonal.

**Template:** Get it on 🛠 GitLab. **Solution:** Get it on 🛠 GitLab.

[ This problem involves implementation in C++ ]

In this problem the scalar linear initial value problem of second order

\[
y'' + y' + y = 0, \quad y(0) = 1, \quad y'(0) = 0
\]

should be solved numerically using the SDIRK method described by the Butcher scheme

\[
\begin{pmatrix}
 \gamma \\
 1 - \gamma \\
 \frac{1}{2} - \gamma \\
 1 - 2\gamma \gamma(1 - \gamma)
\end{pmatrix}
\]

(12.0.20)

(12.5.a) Explain the benefit of using SDIRK-SSMs compared to using Gauss-Radau RK-SSMs as introduced in ➜ Ex. 12.3.44. In what situations will this benefit matter much?

**HIDDEN HINT 1 for (12.5.a) → 12.5.1:SDIR0h.pdf**

(12.5.b) State the equations for the increments \( k_1 \) and \( k_2 \) of the Runge-Kutta method Eq. (12.0.20) applied to the initial value problem corresponding to the differential equation \( \dot{y} = f(t, y) \).

**SOLUTION for (12.5.b) → 12.5.2:SDIR1s.pdf**

(12.5.c) Show that the stability function \( S(z) \) of the SDIRK method Eq. (12.0.20) is given by

\[
S(z) = \frac{1 + z(1 - 2\gamma) + z^2(1/2 - 2\gamma + \gamma^2)}{(1 - \gamma z)^2}
\]

and plot the stability domain using the supplied MATLAB’s function stabdomSDIRK.m or C++ code stabdomSDIRK.cpp.

**SOLUTION for (12.5.c) → 12.5.3:SDIR2s.pdf**

(12.5.d) Find out whether for \( \gamma = 1 \) the SDIRK RK-SSM (12.0.20) is

- A–stable,
- L–stable.
Problem 12.5: Implementation of a Runge-Kutta method

(12.5.b) Formulate Eq. (12.0.19) as a system of equations:
\[
\begin{align*}
\dot{y}_1(t) &= (1 - y_2(t))y_1(t), \\
\dot{y}_2(t) &= (y_1(t) - 1)y_2(t).
\end{align*}
\]  

(12.5.c) Implement a C++ function:

```cpp
template <class StateType>
StateType sdirkStep(const StateType & z0, double h, double gamma);
```

This function should solve the system of equations for one step of size \( h \).

(12.5.d) Use your C++ code to conduct a numerical experiment, which gives an indication of the order of the method (with \( \gamma = \frac{3 + \sqrt{3}}{6} \)) for the initial value problem from Eq. (12.0.20). Choose \( y_0 = [1, 0]^T \) as initial value, \( T = 10 \) as end time and \( N = 20, 40, 80, \ldots, 10240 \) as steps.

END PROBLEM 12.5

Problem 12.6: Stability of a Runge-Kutta method

This problem is devoted to an empirical study of stability problems haunting explicit Runge-Kutta single-step methods, recall the discussion in \( \Rightarrow \) Section 12.1.

Template: \( \Rightarrow \) GitLab. Solution: \( \Rightarrow \) GitLab.

This problem involves implementation in C++.

We focus on a 3-stage Runge-Kutta single step method described by the following Butcher-Tableau:

\[
\begin{array}{c|ccc}
0 & 0 & 0 & 0 \\
1 & 1 & 0 & 0 \\
\frac{1}{2} & \frac{1}{4} & \frac{1}{4} & 0 \\
\hline
\frac{1}{6} & \frac{1}{6} & \frac{2}{3} &
\end{array}
\]  

(12.0.25)

We also consider the following concrete case of the prey/predator model as introduced in \( \Rightarrow \) Ex. 11.1.9:

\[
\begin{align*}
\dot{y}_1(t) &= (1 - y_2(t))y_1(t), \\
\dot{y}_2(t) &= (y_1(t) - 1)y_2(t).
\end{align*}
\]  

(12.0.26)

(12.6.a) Create a C++ function:

```cpp
Vector2d predprey(Vector2d y0, double T, unsigned N)
```

that uses the RK-SSM (12.0.25) to solve an initial value problem for (12.0.26) with initial value \( y_0 \) and \( N \) equidistant timestep up to final time \( T > 0 \). It should return \( y_N \approx y(T) \).
(12.6.b) Write a C++ code to approximate the solution up to time $T = 1$ of the IVP for (12.0.26) with initial value $y_0 = [100, 1]^T$. Use the RK-SSM (12.0.25) and the function from Sub-problem (12.6.a).

Numerically determine the convergence order of the method for uniform steps of size $2^{-j}, j = 2, \ldots, 13$. As a reference solution, use an approximation with $2^{14}$ steps.

What do you notice for big step sizes? Try to find the maximum step size for which blow-up of the numerical solution can still be avoided.

**Hidden Hint 1 for (12.6.b)** → 12.6.2:Stab1h1.pdf

**Hidden Hint 2 for (12.6.b)** → 12.6.2:Stab1h2.pdf

**Solution for (12.6.b)** → 12.6.2:Stab1s.pdf

(12.6.c) Calculate the stability function \( S(z) \), with \( z = h\lambda \) and \( \lambda \in \mathbb{C} \), of the method given by the table Eq. (12.0.25).

**Solution for (12.6.c)** → 12.6.3:Stab2s.pdf

End Problem 12.6

---

**Problem 12.7: Mono-implicit Runge-Kutta single step method**

A so-called \( s \)-stage mono-implicit Runge-Kutta single step method (MIRK) for the autonomous ODE \( \dot{y} = f(y), f : D \subset \mathbb{R}^d \to \mathbb{R}^d \), is defined as:

\[
\begin{align*}
g_i & := (1 - v_i)y_0 + v_i y_1 + h \sum_{j=1}^{i-1} d_{ij} f(g_j), & i = 1, \ldots, s, \\
y_1 & := y_0 + h \sum_{j=1}^{s} b_j f(g_j)
\end{align*}
\]  

(12.0.29)

for suitable coefficients \( v_i, b_i, d_{ij} \in \mathbb{R} \), fixed to achieve a desired order.

**Template:** Get it on GitLab. **Solution:** Get it on GitLab.

---

(12.7.a) Single step methods defined as in Eq. (12.0.29) belong to the class of implicit Runge-Kutta methods → Def. 12.3.18. Write down the corresponding Butcher scheme → Eq. (12.3.20) in terms of the coefficients \( v_i, b_i, d_{ij} \).

**Hidden Hint 1 for (12.7.a)** → 12.7.1:mirk0.pdf

**Solution for (12.7.a)** → 12.7.1:MIRK1h.pdf

(12.7.b) Compute the stability function of a MIRK scheme defined as in Eq. (12.0.29) for \( s = 2 \).

**Hidden Hint 1 for (12.7.b)** → 12.7.2:MIRK1.pdf

**Solution for (12.7.b)** → 12.7.2:MIRK2h.pdf
(12.7.c) Now, we consider the special case of a scalar ODE \( d = 1 \) and \( s = 2 \). Abbreviating \( z := [g_1, g_2, y_1]^T \), rewrite Eq. (12.0.29) as a non-linear system of equations in the form \( F(z) = 0 \) for an explicitly specified suitable function \( F : \mathbb{R}^3 \rightarrow \mathbb{R}^3 \).

**Solution for (12.7.c)** → 12.7.3:MIRK3h.pdf

(12.7.d) Find the Jacobian \( DF(z) \) of the function \( F \) (in terms of \( d_{ij}, v_i, b_i \) and the derivative of \( f \)) from the previous sub-problem.

**Solution for (12.7.d)** → 12.7.4:MIRK4h.pdf

In the next steps, we will implement the MIRK scheme for \( d = 1, s = 2 \).

(12.7.e) Implement a function

```cpp
template <class Func, class Jac>
void newton2steps(const Func & F, const Jac & DF,
                   VectorXd & z);
```

that approximates the solution of \( F(z) = 0 \) by performing two steps of the Newton method applied to \( F(z) = 0 \). Use \( z \) to pass the initial guess and to return the approximated solution. Objects of type \( Func \) and \( Jac \) have to supply suitable evaluation operators \( \text{operator()} \).

**Solution for (12.7.e)** → 12.7.5:MIRK5h.pdf

(12.7.f) Consider the particular MIRK scheme given by the coefficients:

\[
v_1 = 1, \quad v_2 = \frac{344}{2025}, \quad d_{21} = -\frac{164}{2025}, \quad b_1 = \frac{37}{82}, \quad b_2 = \frac{45}{82}
\]  

(12.0.32)

Using the function \( \text{newton2steps} \), implement a function

```cpp
template <class Func, class Jac>
double MIRKstep(const Func & f, const Jac & df,
                 double y0, double h);
```

that realizes one step of the MIRK scheme defined by Eq. (12.0.29) for \( s = 2 \) and a scalar ODE, that is, \( d = 1 \). The right hand side function \( f \) and its Jacobian are passed through \( f \) and \( df \). The solution of the nonlinear system arising from Eq. (12.0.29) is approximated using two Newton steps, namely by using the function \( \text{newton2steps} \). The initial guess has to be chosen appropriately!

**Solution for (12.7.f)** → 12.7.6:MIRK6h.pdf

(12.7.g) Implement a function

```cpp
template <class Func, class Jac>
double MIRKsolve(const Func & f, const Jac & df,
                 double y0, double T, unsigned int N);
```

for the solution of a scalar ODE up to time \( T \), using \( N \) equidistant steps of the mono-implicit Runge-Kutta single step method defined by (12.0.32). The initial value is passed in \( y0 \).

**Solution for (12.7.g)** → 12.7.7:MIRK7h.pdf

(12.7.h) Apply your implementation to the IVP

\[
\dot{y} = 1 + y^2, \quad y(0) = 0
\]  

(12.0.35)
on \([0,1]\). The exact solution of \((12.0.35)\) is \(y_{\text{ex}}(t) := \tan t\). Compute the solution \(y_n\) at \(T = 1\) with a sequence of uniform temporal meshes with \(n = 4, \ldots, 512\) intervals. Compute and output the error \(|y_n(1) - y_{\text{ex}}(1)|\) and determine the rate of convergence of the scheme.

**Solution for (12.7.h)** \(\rightarrow 12.7.8:\text{MIRK8h.pdf} \uparrow\)

### End Problem 12.7

#### Problem 12.8: Extrapolation of evolution operators

In \(\Rightarrow \S\) 11.3.1 we have seen how discrete evolution operators can describe single-step methods for the numerical integration of ODEs. This task will study a way to combine discrete evolution operators of known order in order to build a single-step method with increased order. The method can be generalized to an extrapolation construction of higher-order single-step methods. These can be used for time-local stepsize control following the policy of \(\Rightarrow \text{Rem. 11.5.16}\).

**Template:** Get it on \(\mathcal{H}\) GitLab.

**Solution:** Get it on \(\mathcal{H}\) GitLab.

[This problem involves implementation in C++]

Let \(\Psi^h\) define the discrete evolution of an order \(p\) Runge-Kutta single step methods for the autonomous ODE \(\dot{y} = f(y), f : D \subseteq \mathbb{R}^d \to \mathbb{R}^d\). We define a new evolution operator:

\[
\tilde{\Psi}^h := \frac{1}{1 - \frac{1}{2^p}} \left( \Psi^h - 2^p \cdot (\Psi^{h/2} \circ \Psi^{h/2}) \right),
\]

where \(\circ\) denotes the composition of mappings.

**(12.8.a)** \(\square\) If \(\Psi^h\) belongs to the explicit Euler methods, give the explicit formulas for \(\tilde{\Psi}^h\).

**Solution for (12.8.a)** \(\rightarrow 12.8.1:\text{ODESolves1s.pdf} \uparrow\)

**(12.8.b)** \(\square\) Templates relevant for this problem are found in the template file odesolve.cpp. Implement a C++ function

```cpp
using Vector = Eigen::VectorXd;

template <class DiscEvlOp>
Vector psitilde(const DiscEvlOp& Psi, unsigned int p, double h, const Vector &y0);
```

that returns \(\tilde{\Psi}^h y_0\) when given the underlying \(\Psi\).

Objects of type DiscEvlOp must provide an evaluation operator:

```cpp
Vector operator()(double h, const Vector &y);
```

providing the evaluation of \(\Psi^h(y)\). A suitable C++ lambda function satisfies this requirement.

**Solution for (12.8.b)** \(\rightarrow 12.8.2:\text{ODESolve2s.pdf} \uparrow\)

**(12.8.c)** \(\square\) Implement a C++ function

```cpp
template <class DiscEvlOp>
std::vector<Vector> odeintequi(const DiscEvlOp& Psi, double T, const Vector &y0, unsigned int N);
```

for the computation of an approximated solution given by the application of the evolution operator $\Psi$ (given as $\text{Psi}$) on $N$ equidistant time steps and with final time $T > 0$. The function returns the approximated value at each step (including $y_0, y_1, \ldots$) in a `std::vector<Vector>`.

**HIDDEN HINT 1 for (12.8.c)** $\rightarrow$ 12.8.3:ODESolve3h.pdf

**SOLUTION for (12.8.c)** $\rightarrow$ 12.8.3:ODESolve3s.pdf

**12.8 (d) ▲** In the case of the IVP

$$
\dot{y} = 1 + y^2, \quad y(0) = 0,
$$

(12.0.40)

with exact solution $y(t) = \tan(t)$, determine empirically (using odeintequi) the order of the single step method induced by $\tilde{\Psi}^h$, when $\Psi$ arises from the explicit Euler method. Monitor the error $|y_n(1) - y_{ex}(1)|$ at final time $T = 1$ for $N$ uniforms steps with $N = 2^q, q = 2, \ldots, 12$.

**HIDDEN HINT 1 for (12.8.d)** $\rightarrow$ 12.8.4:ODESolve4h.pdf

**SOLUTION for (12.8.d)** $\rightarrow$ 12.8.4:ODESolve4s.pdf

**12.8 (e) ▲** In general, the method defined by $\tilde{\Psi}^h$ has order $p + 1$. Thus, it can be used for adaptive timestep control and prediction.

Complete the implementation of a function

```cpp
template <class DiscEvlOp>
std::vector<Vector> odeintssctrl(const DiscEvlOp& Psi,
    double T, const Vector &y0,
    double h0, unsigned int p,
    double reltol, double abstol,
    double hmin);
```

for the approximation of the solution of the IVP by means of adaptive timesteping based on $\Psi$ and $\tilde{\Psi}$, where $\Psi$ is passed through the argument $\text{Psi}$. Step rejection and stepsize correction and prediction is to be employed. The argument $T$ supplies the final time, $y_0$ the initial state, $h_0$ an initial stepsize, $p$ the order of the discrete evolution $\Psi$, $\text{reltol}$ and $\text{abstol}$ the respective tolerances, and $\text{hmin}$ a minimal stepsize that will trigger premature termination. Compute the solution obtained using this function applied to the IVP (12.0.40) up to time $T = 1$ with the following data: $h_0 = 1/100$, $\text{reltol} = 10e-4$, $\text{abstol} = 10e-4$, $\text{hmin} = 10e-5$. Output the approximated solution at time $T = 1$.

**HIDDEN HINT 1 for (12.8.e)** $\rightarrow$ 12.8.5:EPh.pdf

**SOLUTION for (12.8.e)** $\rightarrow$ 12.8.5:ODESolve5s.pdf

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**End Problem 12.8**
Chapter 13

Structure Preserving Integration